

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 06 April 2018              | 1,162,531.50                          | 1,162,531.50                                            | 378,992.09                                                                  | 783,539.41                                                                      | 212,452.23                                                        |
| 13 April 2018              | 1,153,447.60                          | 1,153,447.60                                            | 371,604.45                                                                  | 781,843.15                                                                      | 218,309.54                                                        |
| 20 April 2018              | 1,199,309.75                          | 1,199,309.75                                            | 380,623.78                                                                  | 818,685.97                                                                      | 217,038.09                                                        |
| 27 April 2018              | 1,215,127.49                          | 1,215,127.49                                            | 389,818.77                                                                  | 825,308.72                                                                      | 212,145.87                                                        |
| 04 May 2018                | 1,203,805.73                          | 1,203,805.73                                            | 383,624.15                                                                  | 820,181.58                                                                      | 211,448.03                                                        |
| 11 May 2018                | 1,253,808.17                          | 1,253,808.17                                            | 396,593.43                                                                  | 857,214.74                                                                      | 219,231.71                                                        |
| 18 May 2018                | 1,287,997.59                          | 1,287,997.59                                            | 399,676.44                                                                  | 888,321.15                                                                      | 224,590.64                                                        |
| 25 May 2018                | 1,288,443.64                          | 1,288,443.64                                            | 391,971.19                                                                  | 896,472.44                                                                      | 225,258.37                                                        |
| 01 June 2018               | 1,373,083.52                          | 1,373,083.52                                            | 425,298.78                                                                  | 947,784.74                                                                      | 241,553.69                                                        |
| 08 June 2018               | 1,384,039.16                          | 1,384,039.16                                            | 430,587.08                                                                  | 953,452.08                                                                      | 238,585.67                                                        |
| 15 June 2018               | 1,440,801.69                          | 1,440,801.69                                            | 454,013.40                                                                  | 986,788.29                                                                      | 245,434.14                                                        |
| 22 June 2018               | 1,311,321.04                          | 1,311,321.04                                            | 432,849.21                                                                  | 878,471.83                                                                      | 251,360.97                                                        |
| 29 June 2018               | 1,321,494.11                          | 1,321,494.11                                            | 424,679.75                                                                  | 896,814.37                                                                      | 257,361.69                                                        |
| 06 July 2018               | 1,356,907.92                          | 1,356,907.92                                            | 427,650.82                                                                  | 929,257.09                                                                      | 259,915.26                                                        |
| 13 July 2018               | 1,386,108.50                          | 1,386,108.50                                            | 429,690.88                                                                  | 956,417.62                                                                      | 259,750.59                                                        |
| 20 July 2018               | 1,384,200.96                          | 1,384,200.96                                            | 424,487.84                                                                  | 959,713.12                                                                      | 262,866.03                                                        |
| 27 July 2018               | 1,426,363.61                          | 1,426,363.61                                            | 432,707.54                                                                  | 993,656.06                                                                      | 267,507.84                                                        |
| 03 August 2018             | 1,399,646.84                          | 1,399,646.84                                            | 427,246.50                                                                  | 972,400.33                                                                      | 262,683.50                                                        |
| 10 August 2018             | 1,421,435.80                          | 1,421,435.80                                            | 435,232.88                                                                  | 986,202.92                                                                      | 261,537.84                                                        |
| 17 August 2018             | 1,401,835.85                          | 1,401,835.85                                            | 425,053.62                                                                  | 976,782.23                                                                      | 254,126.41                                                        |
| 24 August 2018             | 1,416,357.63                          | 1,416,357.63                                            | 422,358.46                                                                  | 993,999.17                                                                      | 261,128.80                                                        |
| 31 August 2018             | 1,411,842.31                          | 1,411,842.31                                            | 415,971.35                                                                  | 995,870.96                                                                      | 250,756.60                                                        |
| 07 September 2018          | 1,449,696.19                          | 1,449,696.19                                            | 427,466.23                                                                  | 1,022,229.97                                                                    | 246,997.39                                                        |
| 14 September 2018          | 1,488,930.92                          | 1,488,930.92                                            | 428,755.34                                                                  | 1,060,175.58                                                                    | 242,100.69                                                        |
| 21 September 2018          | 1,396,189.69                          | 1,396,189.69                                            | 397,928.96                                                                  | 998,260.73                                                                      | 225,595.94                                                        |
| 28 September 2018          | 1,286,515.02                          | 1,286,515.02                                            | 369,405.94                                                                  | 917,109.08                                                                      | 201,203.54                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|--|
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
| As At                      | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |  |
| 06 April 2018              | 57,734.30                                                              | 189,295.42                                                             | 332,068.46                                                             | 16,818.28                                                              | 33,591.54                                                              |  |
| 13 April 2018              | 52,627.59                                                              | 196,950.40                                                             | 327,257.25                                                             | 16,411.68                                                              | 33,205.86                                                              |  |
| 20 April 2018              | 57,366.30                                                              | 212,260.34                                                             | 341,988.23                                                             | 16,193.55                                                              | 32,139.71                                                              |  |
| 27 April 2018              | 63,304.34                                                              | 210,541.14                                                             | 341,440.10                                                             | 15,518.40                                                              | 32,456.12                                                              |  |
| 04 May 2018                | 63,985.47                                                              | 205,755.79                                                             | 339,797.51                                                             | 14,949.01                                                              | 32,713.06                                                              |  |
| 11 May 2018                | 71,622.95                                                              | 218,025.20                                                             | 344,109.64                                                             | 14,441.89                                                              | 37,511.79                                                              |  |
| 18 May 2018                | 77,341.12                                                              | 221,334.94                                                             | 354,768.26                                                             | 14,824.32                                                              | 36,760.69                                                              |  |
| 25 May 2018                | 71,667.07                                                              | 225,596.41                                                             | 353,232.26                                                             | 15,504.56                                                              | 38,043.32                                                              |  |
| 01 June 2018               | 75,615.72                                                              | 237,500.82                                                             | 379,831.66                                                             | 17,358.85                                                              | 38,494.32                                                              |  |
| 08 June 2018               | 78,611.84                                                              | 236,037.79                                                             | 384,158.43                                                             | 18,011.62                                                              | 39,423.42                                                              |  |
| 15 June 2018               | 79,850.48                                                              | 243,123.85                                                             | 414,184.27                                                             | 18,169.73                                                              | 40,305.28                                                              |  |
| 22 June 2018               | 63,503.88                                                              | 220,203.64                                                             | 361,732.17                                                             | 14,805.10                                                              | 33,349.60                                                              |  |
| 29 June 2018               | 63,116.93                                                              | 213,173.37                                                             | 363,819.91                                                             | 15,099.84                                                              | 33,387.55                                                              |  |
| 06 July 2018               | 62,629.69                                                              | 212,231.40                                                             | 386,923.98                                                             | 15,664.79                                                              | 35,861.53                                                              |  |
| 13 July 2018               | 68,968.41                                                              | 208,111.22                                                             | 405,590.81                                                             | 14,965.35                                                              | 34,539.00                                                              |  |
| 20 July 2018               | 72,311.80                                                              | 214,293.12                                                             | 385,919.14                                                             | 16,100.22                                                              | 32,842.94                                                              |  |
| 27 July 2018               | 68,719.87                                                              | 223,762.29                                                             | 395,122.59                                                             | 15,075.34                                                              | 32,696.40                                                              |  |
| 03 August 2018             | 66,682.49                                                              | 207,905.83                                                             | 396,607.74                                                             | 13,957.43                                                              | 36,762.79                                                              |  |
| 10 August 2018             | 65,522.92                                                              | 207,633.42                                                             | 411,412.41                                                             | 13,923.67                                                              | 40,641.80                                                              |  |
| 17 August 2018             | 68,172.84                                                              | 228,942.56                                                             | 390,725.69                                                             | 12,960.72                                                              | 39,097.91                                                              |  |
| 24 August 2018             | 63,828.42                                                              | 227,218.26                                                             | 410,922.09                                                             | 13,006.59                                                              | 38,506.86                                                              |  |
| 31 August 2018             | 64,866.48                                                              | 222,595.97                                                             | 408,685.46                                                             | 14,874.93                                                              | 38,860.58                                                              |  |
| 07 September 2018          | 74,103.07                                                              | 233,180.97                                                             | 418,907.44                                                             | 15,811.18                                                              | 42,154.00                                                              |  |
| 14 September 2018          | 75,565.45                                                              | 248,994.80                                                             | 438,246.07                                                             | 16,673.26                                                              | 45,487.07                                                              |  |
| 21 September 2018          | 69,866.96                                                              | 231,057.61                                                             | 383,821.12                                                             | 12,830.07                                                              | 41,834.27                                                              |  |
| 28 September 2018          | 64,420.32                                                              | 215,447.38                                                             | 374,719.05                                                             | 13,168.92                                                              | 42,377.40                                                              |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 06 April 2018              | 265,710.51                                                             | 54,860.76                                                              | 876,635.10                                                                  | 127,270.98                                                                  | 73,698.91                                                                   |
| 13 April 2018              | 257,243.19                                                             | 51,442.10                                                              | 870,380.36                                                                  | 119,676.43                                                                  | 78,342.64                                                                   |
| 20 April 2018              | 268,132.85                                                             | 54,190.69                                                              | 917,307.84                                                                  | 118,418.28                                                                  | 82,306.71                                                                   |
| 27 April 2018              | 276,439.83                                                             | 63,281.69                                                              | 924,539.08                                                                  | 122,937.48                                                                  | 85,291.71                                                                   |
| 04 May 2018                | 276,698.63                                                             | 58,458.22                                                              | 915,660.23                                                                  | 123,037.06                                                                  | 84,198.29                                                                   |
| 11 May 2018                | 290,709.95                                                             | 58,155.05                                                              | 951,855.92                                                                  | 131,224.44                                                                  | 92,311.28                                                                   |
| 18 May 2018                | 297,645.44                                                             | 60,732.19                                                              | 983,039.93                                                                  | 133,770.39                                                                  | 90,305.95                                                                   |
| 25 May 2018                | 295,440.49                                                             | 63,701.15                                                              | 967,611.95                                                                  | 145,668.51                                                                  | 93,598.71                                                                   |
| 01 June 2018               | 312,431.03                                                             | 70,297.42                                                              | 1,035,043.78                                                                | 162,957.70                                                                  | 93,490.69                                                                   |
| 08 June 2018               | 320,998.41                                                             | 68,211.96                                                              | 1,034,103.77                                                                | 173,747.69                                                                  | 93,724.02                                                                   |
| 15 June 2018               | 325,793.16                                                             | 73,940.78                                                              | 1,073,504.68                                                                | 188,577.63                                                                  | 95,589.65                                                                   |
| 22 June 2018               | 299,434.63                                                             | 66,931.05                                                              | 979,887.20                                                                  | 155,718.13                                                                  | 91,504.75                                                                   |
| 29 June 2018               | 303,592.21                                                             | 71,942.61                                                              | 990,873.60                                                                  | 154,246.06                                                                  | 94,295.33                                                                   |
| 06 July 2018               | 324,798.42                                                             | 58,882.84                                                              | 1,001,539.35                                                                | 165,375.57                                                                  | 100,819.80                                                                  |
| 13 July 2018               | 341,312.54                                                             | 52,870.57                                                              | 1,022,251.08                                                                | 174,985.62                                                                  | 100,342.22                                                                  |
| 20 July 2018               | 346,544.98                                                             | 53,322.73                                                              | 1,008,616.95                                                                | 192,664.71                                                                  | 91,343.73                                                                   |
| 27 July 2018               | 361,154.57                                                             | 62,324.72                                                              | 1,047,617.26                                                                | 194,978.45                                                                  | 88,809.60                                                                   |
| 03 August 2018             | 359,976.00                                                             | 55,071.07                                                              | 1,025,728.70                                                                | 189,064.77                                                                  | 88,341.92                                                                   |
| 10 August 2018             | 361,052.14                                                             | 59,711.59                                                              | 1,045,026.47                                                                | 187,229.90                                                                  | 92,184.13                                                                   |
| 17 August 2018             | 347,201.33                                                             | 60,608.39                                                              | 1,024,847.80                                                                | 192,308.27                                                                  | 86,518.80                                                                   |
| 24 August 2018             | 339,814.27                                                             | 61,932.32                                                              | 1,035,158.69                                                                | 195,207.15                                                                  | 88,124.07                                                                   |
| 31 August 2018             | 343,647.37                                                             | 67,554.92                                                              | 1,031,171.02                                                                | 195,128.50                                                                  | 87,777.39                                                                   |
| 07 September 2018          | 356,006.49                                                             | 62,535.64                                                              | 1,054,785.67                                                                | 206,838.71                                                                  | 91,029.39                                                                   |
| 14 September 2018          | 362,930.91                                                             | 58,932.67                                                              | 1,075,184.19                                                                | 224,322.39                                                                  | 89,740.15                                                                   |
| 21 September 2018          | 379,210.09                                                             | 51,973.62                                                              | 1,000,827.01                                                                | 212,868.13                                                                  | 89,565.85                                                                   |
| 28 September 2018          | 319,569.21                                                             | 55,609.21                                                              | 931,289.57                                                                  | 174,996.10                                                                  | 92,898.19                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 06 April 2018              | 62,163.65                                                                       | 16,411.77                                                                  | 5,956.96                                                                   | 394.13                                                                   | 115,411                                 |                       |
| 13 April 2018              | 62,609.58                                                                       | 15,893.21                                                                  | 6,137.69                                                                   | 407.69                                                                   | 117,169                                 |                       |
| 20 April 2018              | 58,353.49                                                                       | 16,345.13                                                                  | 6,170.86                                                                   | 407.44                                                                   | 120,848                                 |                       |
| 27 April 2018              | 58,316.24                                                                       | 17,253.53                                                                  | 6,395.94                                                                   | 393.51                                                                   | 123,313                                 |                       |
| 04 May 2018                | 58,008.57                                                                       | 16,054.25                                                                  | 6,453.85                                                                   | 393.49                                                                   | 125,633                                 |                       |
| 11 May 2018                | 55,078.50                                                                       | 16,412.31                                                                  | 6,532.24                                                                   | 393.48                                                                   | 134,902                                 |                       |
| 18 May 2018                | 57,125.47                                                                       | 16,777.31                                                                  | 6,568.32                                                                   | 410.23                                                                   | 140,181                                 |                       |
| 25 May 2018                | 56,734.91                                                                       | 17,747.81                                                                  | 6,682.53                                                                   | 399.22                                                                   | 143,240                                 |                       |
| 01 June 2018               | 56,562.72                                                                       | 17,662.51                                                                  | 6,966.91                                                                   | 399.21                                                                   | 152,689                                 |                       |
| 08 June 2018               | 58,322.47                                                                       | 16,842.37                                                                  | 6,887.72                                                                   | 411.13                                                                   | 156,173                                 |                       |
| 15 June 2018               | 57,858.60                                                                       | 18,033.55                                                                  | 6,831.44                                                                   | 406.13                                                                   | 160,429                                 |                       |
| 22 June 2018               | 59,555.54                                                                       | 17,521.63                                                                  | 6,708.91                                                                   | 424.89                                                                   | 135,245                                 |                       |
| 29 June 2018               | 59,703.36                                                                       | 15,005.21                                                                  | 6,949.67                                                                   | 420.89                                                                   | 133,194                                 |                       |
| 06 July 2018               | 64,600.83                                                                       | 17,320.97                                                                  | 6,830.50                                                                   | 420.89                                                                   | 141,647                                 |                       |
| 13 July 2018               | 65,722.71                                                                       | 15,474.44                                                                  | 6,911.53                                                                   | 420.89                                                                   | 150,515                                 |                       |
| 20 July 2018               | 66,501.34                                                                       | 17,756.34                                                                  | 6,894.17                                                                   | 423.72                                                                   | 154,631                                 |                       |
| 27 July 2018               | 69,907.99                                                                       | 17,680.19                                                                  | 6,946.41                                                                   | 423.72                                                                   | 157,411                                 |                       |
| 03 August 2018             | 72,270.72                                                                       | 16,634.85                                                                  | 7,173.33                                                                   | 432.54                                                                   | 158,196                                 |                       |
| 10 August 2018             | 72,992.20                                                                       | 16,542.53                                                                  | 7,028.03                                                                   | 432.54                                                                   | 160,277                                 |                       |
| 17 August 2018             | 73,759.93                                                                       | 16,867.36                                                                  | 7,099.15                                                                   | 434.54                                                                   | 165,659                                 |                       |
| 24 August 2018             | 74,305.94                                                                       | 15,931.83                                                                  | 7,197.40                                                                   | 432.54                                                                   | 162,172                                 |                       |
| 31 August 2018             | 74,376.38                                                                       | 15,675.29                                                                  | 7,262.70                                                                   | 451.04                                                                   | 160,904                                 |                       |
| 07 September 2018          | 72,717.71                                                                       | 16,418.46                                                                  | 7,455.22                                                                   | 451.04                                                                   | 167,668                                 |                       |
| 14 September 2018          | 75,578.82                                                                       | 16,363.63                                                                  | 7,288.30                                                                   | 453.44                                                                   | 174,926                                 |                       |
| 21 September 2018          | 70,107.43                                                                       | 15,000.19                                                                  | 7,368.26                                                                   | 452.82                                                                   | 145,953                                 |                       |
| 28 September 2018          | 63,205.35                                                                       | 16,653.94                                                                  | 7,011.04                                                                   | 460.83                                                                   | 134,647                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 06 April 2018              | 115,411                                                | 35,024                                                                     | 80,387                                                                         | 13,705                                                           | 8,860                                                            |
| 13 April 2018              | 117,169                                                | 34,368                                                                     | 82,801                                                                         | 13,782                                                           | 8,541                                                            |
| 20 April 2018              | 120,848                                                | 35,517                                                                     | 85,331                                                                         | 13,471                                                           | 9,207                                                            |
| 27 April 2018              | 123,313                                                | 36,319                                                                     | 86,994                                                                         | 12,802                                                           | 10,171                                                           |
| 04 May 2018                | 125,633                                                | 36,261                                                                     | 89,372                                                                         | 12,745                                                           | 10,362                                                           |
| 11 May 2018                | 134,902                                                | 39,714                                                                     | 95,188                                                                         | 13,315                                                           | 11,975                                                           |
| 18 May 2018                | 140,181                                                | 41,013                                                                     | 99,168                                                                         | 13,359                                                           | 13,096                                                           |
| 25 May 2018                | 143,240                                                | 40,968                                                                     | 102,273                                                                        | 13,433                                                           | 13,045                                                           |
| 01 June 2018               | 152,689                                                | 44,778                                                                     | 107,911                                                                        | 14,084                                                           | 14,493                                                           |
| 08 June 2018               | 156,173                                                | 44,645                                                                     | 111,528                                                                        | 13,935                                                           | 14,801                                                           |
| 15 June 2018               | 160,429                                                | 44,926                                                                     | 115,503                                                                        | 13,976                                                           | 15,318                                                           |
| 22 June 2018               | 135,245                                                | 44,754                                                                     | 90,491                                                                         | 13,866                                                           | 11,398                                                           |
| 29 June 2018               | 133,194                                                | 43,621                                                                     | 89,573                                                                         | 14,095                                                           | 10,996                                                           |
| 06 July 2018               | 141,647                                                | 45,155                                                                     | 96,492                                                                         | 14,631                                                           | 11,316                                                           |
| 13 July 2018               | 150,515                                                | 47,462                                                                     | 103,053                                                                        | 15,072                                                           | 12,603                                                           |
| 20 July 2018               | 154,631                                                | 47,889                                                                     | 106,742                                                                        | 15,950                                                           | 13,985                                                           |
| 27 July 2018               | 157,411                                                | 47,123                                                                     | 110,288                                                                        | 16,244                                                           | 13,140                                                           |
| 03 August 2018             | 158,196                                                | 47,265                                                                     | 110,931                                                                        | 16,221                                                           | 12,905                                                           |
| 10 August 2018             | 160,277                                                | 46,942                                                                     | 113,335                                                                        | 16,182                                                           | 12,548                                                           |
| 17 August 2018             | 165,659                                                | 47,548                                                                     | 118,111                                                                        | 15,826                                                           | 13,686                                                           |
| 24 August 2018             | 162,172                                                | 45,550                                                                     | 116,623                                                                        | 15,477                                                           | 12,876                                                           |
| 31 August 2018             | 160,904                                                | 45,238                                                                     | 115,666                                                                        | 15,054                                                           | 13,255                                                           |
| 07 September 2018          | 167,668                                                | 46,144                                                                     | 121,524                                                                        | 15,056                                                           | 14,604                                                           |
| 14 September 2018          | 174,926                                                | 47,336                                                                     | 127,590                                                                        | 14,777                                                           | 15,256                                                           |
| 21 September 2018          | 145,953                                                | 44,916                                                                     | 101,037                                                                        | 13,216                                                           | 12,735                                                           |
| 28 September 2018          | 134,647                                                | 41,076                                                                     | 93,571                                                                         | 11,995                                                           | 12,165                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                      |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|                            | Number of Outstanding<br>Trades / USD/INR / Non-<br>deliverable Forward | Number of Outstanding<br>Trades / USD/KRW / Non-<br>deliverable Forward | Number of Outstanding<br>Trades / USD/MYR / Non-<br>deliverable Forward | Number of Outstanding<br>Trades / USD/PHP / Non-<br>deliverable Forward | Number of Outstanding<br>Trades / USD/TWD / Non-<br>deliverable Forward |
| 06 April 2018              | 20,477                                                                  | 35,275                                                                  | 3,565                                                                   | 5,647                                                                   | 21,681                                                                  |
| 13 April 2018              | 21,930                                                                  | 36,056                                                                  | 3,558                                                                   | 5,745                                                                   | 21,378                                                                  |
| 20 April 2018              | 22,652                                                                  | 36,599                                                                  | 3,668                                                                   | 5,745                                                                   | 23,358                                                                  |
| 27 April 2018              | 22,235                                                                  | 37,260                                                                  | 3,684                                                                   | 5,851                                                                   | 24,966                                                                  |
| 04 May 2018                | 23,348                                                                  | 36,535                                                                  | 3,633                                                                   | 6,192                                                                   | 26,225                                                                  |
| 11 May 2018                | 26,314                                                                  | 37,592                                                                  | 3,521                                                                   | 6,976                                                                   | 28,334                                                                  |
| 18 May 2018                | 28,239                                                                  | 37,888                                                                  | 3,570                                                                   | 7,739                                                                   | 29,409                                                                  |
| 25 May 2018                | 29,156                                                                  | 38,772                                                                  | 3,928                                                                   | 8,192                                                                   | 29,570                                                                  |
| 01 June 2018               | 31,231                                                                  | 41,560                                                                  | 4,167                                                                   | 8,324                                                                   | 31,208                                                                  |
| 08 June 2018               | 33,235                                                                  | 42,411                                                                  | 4,552                                                                   | 8,536                                                                   | 31,263                                                                  |
| 15 June 2018               | 34,996                                                                  | 43,795                                                                  | 4,763                                                                   | 8,844                                                                   | 31,080                                                                  |
| 22 June 2018               | 30,811                                                                  | 36,626                                                                  | 3,203                                                                   | 6,249                                                                   | 27,284                                                                  |
| 29 June 2018               | 28,423                                                                  | 36,222                                                                  | 3,298                                                                   | 6,374                                                                   | 27,940                                                                  |
| 06 July 2018               | 28,881                                                                  | 39,965                                                                  | 3,416                                                                   | 7,012                                                                   | 30,953                                                                  |
| 13 July 2018               | 29,301                                                                  | 43,579                                                                  | 3,173                                                                   | 7,150                                                                   | 34,057                                                                  |
| 20 July 2018               | 30,500                                                                  | 41,182                                                                  | 3,353                                                                   | 7,185                                                                   | 36,827                                                                  |
| 27 July 2018               | 31,243                                                                  | 41,912                                                                  | 3,395                                                                   | 7,268                                                                   | 38,430                                                                  |
| 03 August 2018             | 30,327                                                                  | 42,374                                                                  | 3,260                                                                   | 7,923                                                                   | 39,435                                                                  |
| 10 August 2018             | 32,217                                                                  | 42,507                                                                  | 3,334                                                                   | 8,733                                                                   | 38,905                                                                  |
| 17 August 2018             | 38,580                                                                  | 40,739                                                                  | 3,357                                                                   | 9,106                                                                   | 38,311                                                                  |
| 24 August 2018             | 36,752                                                                  | 41,613                                                                  | 3,394                                                                   | 9,000                                                                   | 36,847                                                                  |
| 31 August 2018             | 35,110                                                                  | 42,130                                                                  | 3,803                                                                   | 8,864                                                                   | 36,326                                                                  |
| 07 September 2018          | 38,045                                                                  | 43,096                                                                  | 4,148                                                                   | 9,803                                                                   | 36,661                                                                  |
| 14 September 2018          | 40,971                                                                  | 45,637                                                                  | 4,208                                                                   | 9,988                                                                   | 37,800                                                                  |
| 21 September 2018          | 36,140                                                                  | 36,996                                                                  | 2,526                                                                   | 7,586                                                                   | 31,325                                                                  |
| 28 September 2018          | 32,723                                                                  | 32,487                                                                  | 2,604                                                                   | 7,852                                                                   | 29,320                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 06 April 2018              | 6,201                                                           | 97,306                                                                | 7,454                                                                 | 4,795                                                                 | 3,409                                                                  |
| 13 April 2018              | 6,179                                                           | 99,217                                                                | 7,143                                                                 | 5,012                                                                 | 3,368                                                                  |
| 20 April 2018              | 6,149                                                           | 102,985                                                               | 7,159                                                                 | 5,188                                                                 | 3,040                                                                  |
| 27 April 2018              | 6,346                                                           | 105,244                                                               | 7,316                                                                 | 5,195                                                                 | 3,030                                                                  |
| 04 May 2018                | 6,593                                                           | 107,540                                                               | 7,594                                                                 | 5,064                                                                 | 2,973                                                                  |
| 11 May 2018                | 6,875                                                           | 116,330                                                               | 7,843                                                                 | 5,242                                                                 | 2,955                                                                  |
| 18 May 2018                | 6,881                                                           | 120,902                                                               | 8,433                                                                 | 5,169                                                                 | 3,139                                                                  |
| 25 May 2018                | 7,145                                                           | 122,827                                                               | 9,391                                                                 | 5,309                                                                 | 3,147                                                                  |
| 01 June 2018               | 7,622                                                           | 131,163                                                               | 10,578                                                                | 5,061                                                                 | 3,278                                                                  |
| 08 June 2018               | 7,440                                                           | 133,057                                                               | 12,113                                                                | 4,962                                                                 | 3,409                                                                  |
| 15 June 2018               | 7,657                                                           | 136,249                                                               | 13,023                                                                | 5,059                                                                 | 3,423                                                                  |
| 22 June 2018               | 5,808                                                           | 115,375                                                               | 8,918                                                                 | 4,876                                                                 | 3,422                                                                  |
| 29 June 2018               | 5,846                                                           | 113,348                                                               | 8,696                                                                 | 5,087                                                                 | 3,522                                                                  |
| 06 July 2018               | 5,474                                                           | 120,857                                                               | 9,274                                                                 | 5,142                                                                 | 3,735                                                                  |
| 13 July 2018               | 5,580                                                           | 129,434                                                               | 9,491                                                                 | 5,079                                                                 | 3,905                                                                  |
| 20 July 2018               | 5,649                                                           | 132,928                                                               | 10,350                                                                | 4,660                                                                 | 3,985                                                                  |
| 27 July 2018               | 5,779                                                           | 135,258                                                               | 10,782                                                                | 4,611                                                                 | 4,115                                                                  |
| 03 August 2018             | 5,751                                                           | 136,677                                                               | 10,121                                                                | 4,613                                                                 | 4,156                                                                  |
| 10 August 2018             | 5,851                                                           | 138,850                                                               | 9,753                                                                 | 4,851                                                                 | 4,221                                                                  |
| 17 August 2018             | 6,054                                                           | 144,257                                                               | 9,945                                                                 | 4,617                                                                 | 4,168                                                                  |
| 24 August 2018             | 6,214                                                           | 140,275                                                               | 10,470                                                                | 4,680                                                                 | 4,139                                                                  |
| 31 August 2018             | 6,363                                                           | 138,850                                                               | 10,594                                                                | 4,767                                                                 | 4,116                                                                  |
| 07 September 2018          | 6,255                                                           | 144,221                                                               | 11,611                                                                | 4,970                                                                 | 4,190                                                                  |
| 14 September 2018          | 6,290                                                           | 149,897                                                               | 13,240                                                                | 4,933                                                                 | 4,196                                                                  |
| 21 September 2018          | 5,430                                                           | 125,622                                                               | 8,802                                                                 | 4,939                                                                 | 4,014                                                                  |
| 28 September 2018          | 5,502                                                           | 114,575                                                               | 8,660                                                                 | 5,164                                                                 | 3,638                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 06 April 2018              | 1,653                                                                | 764                                                                  | 30                                                                 |
| 13 April 2018              | 1,621                                                                | 776                                                                  | 32                                                                 |
| 20 April 2018              | 1,675                                                                | 772                                                                  | 30                                                                 |
| 27 April 2018              | 1,710                                                                | 790                                                                  | 29                                                                 |
| 04 May 2018                | 1,648                                                                | 785                                                                  | 29                                                                 |
| 11 May 2018                | 1,698                                                                | 805                                                                  | 29                                                                 |
| 18 May 2018                | 1,705                                                                | 803                                                                  | 30                                                                 |
| 25 May 2018                | 1,733                                                                | 805                                                                  | 29                                                                 |
| 01 June 2018               | 1,707                                                                | 874                                                                  | 29                                                                 |
| 08 June 2018               | 1,718                                                                | 882                                                                  | 32                                                                 |
| 15 June 2018               | 1,735                                                                | 909                                                                  | 31                                                                 |
| 22 June 2018               | 1,740                                                                | 883                                                                  | 31                                                                 |
| 29 June 2018               | 1,574                                                                | 936                                                                  | 31                                                                 |
| 06 July 2018               | 1,693                                                                | 916                                                                  | 31                                                                 |
| 13 July 2018               | 1,653                                                                | 922                                                                  | 31                                                                 |
| 20 July 2018               | 1,757                                                                | 919                                                                  | 32                                                                 |
| 27 July 2018               | 1,694                                                                | 919                                                                  | 32                                                                 |
| 03 August 2018             | 1,672                                                                | 921                                                                  | 36                                                                 |
| 10 August 2018             | 1,655                                                                | 912                                                                  | 36                                                                 |
| 17 August 2018             | 1,724                                                                | 911                                                                  | 37                                                                 |
| 24 August 2018             | 1,672                                                                | 900                                                                  | 36                                                                 |
| 31 August 2018             | 1,632                                                                | 908                                                                  | 38                                                                 |
| 07 September 2018          | 1,698                                                                | 940                                                                  | 38                                                                 |
| 14 September 2018          | 1,694                                                                | 927                                                                  | 40                                                                 |
| 21 September 2018          | 1,608                                                                | 930                                                                  | 39                                                                 |
| 28 September 2018          | 1,648                                                                | 923                                                                  | 40                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 05 October 2018            | 1,331,075.49                         | 1,331,075.49                                           | 397,526.45                                                                 | 933,549.05                                                                     | 207,944.90                                                       |
| 12 October 2018            | 1,343,773.93                         | 1,343,773.93                                           | 404,236.26                                                                 | 939,537.66                                                                     | 202,966.87                                                       |
| 19 October 2018            | 1,365,850.23                         | 1,365,850.23                                           | 407,704.31                                                                 | 958,145.92                                                                     | 203,443.91                                                       |
| 26 October 2018            | 1,380,769.09                         | 1,380,769.09                                           | 422,481.58                                                                 | 958,287.51                                                                     | 196,041.11                                                       |
| 02 November 2018           | 1,415,442.76                         | 1,415,442.76                                           | 433,094.17                                                                 | 982,348.59                                                                     | 202,898.56                                                       |
| 09 November 2018           | 1,425,892.34                         | 1,425,892.34                                           | 430,592.26                                                                 | 995,300.07                                                                     | 208,784.74                                                       |
| 16 November 2018           | 1,444,596.15                         | 1,444,596.15                                           | 434,704.29                                                                 | 1,009,891.87                                                                   | 199,840.89                                                       |
| 23 November 2018           | 1,445,670.09                         | 1,445,670.09                                           | 437,367.27                                                                 | 1,008,302.82                                                                   | 196,094.44                                                       |
| 30 November 2018           | 1,453,877.04                         | 1,453,877.04                                           | 421,723.67                                                                 | 1,032,153.38                                                                   | 190,559.06                                                       |
| 07 December 2018           | 1,480,387.26                         | 1,480,387.26                                           | 435,688.02                                                                 | 1,044,699.23                                                                   | 193,825.18                                                       |
| 14 December 2018           | 1,537,324.08                         | 1,537,324.08                                           | 443,270.06                                                                 | 1,094,054.02                                                                   | 198,266.52                                                       |
| 21 December 2018           | 1,356,733.87                         | 1,356,733.87                                           | 402,929.67                                                                 | 953,804.20                                                                     | 185,041.74                                                       |
| 28 December 2018           | 1,267,097.72                         | 1,267,097.72                                           | 368,358.99                                                                 | 898,738.73                                                                     | 175,841.03                                                       |
| 04 January 2019            | 1,278,322.46                         | 1,278,322.46                                           | 372,129.08                                                                 | 906,193.38                                                                     | 178,633.08                                                       |
| 11 January 2019            | 1,307,249.42                         | 1,307,249.42                                           | 388,019.55                                                                 | 919,229.87                                                                     | 181,765.40                                                       |
| 18 January 2019            | 1,283,646.57                         | 1,283,646.57                                           | 375,558.08                                                                 | 908,088.49                                                                     | 170,197.18                                                       |
| 25 January 2019            | 1,289,609.37                         | 1,289,609.37                                           | 375,384.33                                                                 | 914,225.03                                                                     | 171,837.13                                                       |
| 01 February 2019           | 1,354,961.47                         | 1,354,961.47                                           | 397,312.58                                                                 | 957,648.89                                                                     | 179,847.35                                                       |
| 08 February 2019           | 1,334,199.10                         | 1,334,199.10                                           | 393,188.79                                                                 | 941,010.31                                                                     | 182,862.13                                                       |
| 15 February 2019           | 1,300,220.31                         | 1,300,220.31                                           | 356,274.82                                                                 | 943,945.50                                                                     | 195,338.87                                                       |
| 22 February 2019           | 1,291,679.46                         | 1,291,679.46                                           | 365,202.10                                                                 | 926,477.37                                                                     | 176,733.55                                                       |
| 01 March 2019              | 1,274,834.44                         | 1,274,834.44                                           | 352,471.02                                                                 | 922,363.42                                                                     | 175,840.90                                                       |
| 08 March 2019              | 1,322,210.50                         | 1,322,210.50                                           | 371,825.37                                                                 | 950,385.13                                                                     | 184,659.39                                                       |
| 15 March 2019              | 1,349,755.14                         | 1,349,755.14                                           | 372,553.98                                                                 | 977,201.16                                                                     | 176,746.11                                                       |
| 22 March 2019              | 1,309,979.12                         | 1,309,979.12                                           | 348,947.22                                                                 | 961,031.91                                                                     | 171,033.90                                                       |
| 29 March 2019              | 1,340,888.20                         | 1,340,888.20                                           | 360,004.16                                                                 | 980,884.05                                                                     | 178,568.02                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                      |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|                            | Outstanding Notional<br>(US\$mn) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/PHP /<br>Non-deliverable Forward |
| 05 October 2018            | 69,143.18                                                               | 230,421.53                                                              | 374,258.08                                                              | 13,388.38                                                               | 43,589.62                                                               |
| 12 October 2018            | 68,557.67                                                               | 241,449.33                                                              | 367,141.94                                                              | 13,266.39                                                               | 42,172.89                                                               |
| 19 October 2018            | 69,440.78                                                               | 239,270.98                                                              | 381,397.90                                                              | 13,425.60                                                               | 42,174.30                                                               |
| 26 October 2018            | 66,894.72                                                               | 251,360.48                                                              | 384,257.56                                                              | 12,920.84                                                               | 41,392.26                                                               |
| 02 November 2018           | 70,332.05                                                               | 252,403.33                                                              | 391,679.51                                                              | 13,853.87                                                               | 44,066.20                                                               |
| 09 November 2018           | 73,381.70                                                               | 245,566.86                                                              | 408,362.80                                                              | 13,621.32                                                               | 43,884.62                                                               |
| 16 November 2018           | 77,033.14                                                               | 258,324.02                                                              | 415,772.98                                                              | 14,059.24                                                               | 48,927.83                                                               |
| 23 November 2018           | 74,789.30                                                               | 276,882.13                                                              | 401,595.55                                                              | 14,868.60                                                               | 49,295.87                                                               |
| 30 November 2018           | 75,678.41                                                               | 253,534.16                                                              | 428,644.66                                                              | 15,181.19                                                               | 49,934.11                                                               |
| 07 December 2018           | 74,896.77                                                               | 254,242.39                                                              | 436,941.89                                                              | 16,374.80                                                               | 49,633.09                                                               |
| 14 December 2018           | 72,077.66                                                               | 266,182.91                                                              | 467,956.72                                                              | 16,329.81                                                               | 47,676.35                                                               |
| 21 December 2018           | 63,099.37                                                               | 244,292.16                                                              | 395,097.49                                                              | 13,200.10                                                               | 38,512.93                                                               |
| 28 December 2018           | 56,887.91                                                               | 222,060.63                                                              | 375,857.79                                                              | 12,855.70                                                               | 34,447.45                                                               |
| 04 January 2019            | 58,419.36                                                               | 207,247.96                                                              | 383,883.05                                                              | 13,514.06                                                               | 37,288.70                                                               |
| 11 January 2019            | 59,333.52                                                               | 229,307.78                                                              | 386,864.59                                                              | 14,039.32                                                               | 38,602.38                                                               |
| 18 January 2019            | 60,596.30                                                               | 228,236.95                                                              | 375,588.36                                                              | 13,611.97                                                               | 38,247.65                                                               |
| 25 January 2019            | 61,166.73                                                               | 233,371.56                                                              | 378,537.66                                                              | 14,112.58                                                               | 37,183.20                                                               |
| 01 February 2019           | 63,006.09                                                               | 232,161.91                                                              | 405,462.84                                                              | 14,498.64                                                               | 38,809.82                                                               |
| 08 February 2019           | 61,999.05                                                               | 229,457.20                                                              | 387,616.98                                                              | 14,511.26                                                               | 38,696.66                                                               |
| 15 February 2019           | 60,682.71                                                               | 241,996.88                                                              | 375,194.53                                                              | 14,522.33                                                               | 35,130.91                                                               |
| 22 February 2019           | 60,979.03                                                               | 241,374.42                                                              | 377,369.51                                                              | 16,870.66                                                               | 36,070.97                                                               |
| 01 March 2019              | 59,679.09                                                               | 235,795.03                                                              | 373,356.12                                                              | 17,573.82                                                               | 36,386.56                                                               |
| 08 March 2019              | 60,361.54                                                               | 249,903.72                                                              | 380,792.32                                                              | 19,929.18                                                               | 39,220.21                                                               |
| 15 March 2019              | 61,089.32                                                               | 258,834.20                                                              | 409,273.09                                                              | 19,861.90                                                               | 41,876.33                                                               |
| 22 March 2019              | 56,118.19                                                               | 247,559.78                                                              | 337,120.55                                                              | 16,561.45                                                               | 35,912.43                                                               |
| 29 March 2019              | 63,248.64                                                               | 251,081.53                                                              | 337,300.12                                                              | 15,644.90                                                               | 35,682.17                                                               |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 05 October 2018            | 347,623.33                                                             | 44,706.49                                                              | 969,249.77                                                                  | 183,102.30                                                                  | 91,745.96                                                                   |
| 12 October 2018            | 359,616.45                                                             | 48,602.38                                                              | 986,519.11                                                                  | 182,992.03                                                                  | 92,315.63                                                                   |
| 19 October 2018            | 365,639.84                                                             | 51,056.90                                                              | 1,022,644.13                                                                | 169,456.61                                                                  | 93,900.74                                                                   |
| 26 October 2018            | 370,888.35                                                             | 57,013.77                                                              | 1,044,958.53                                                                | 164,716.64                                                                  | 95,279.34                                                                   |
| 02 November 2018           | 376,896.85                                                             | 63,312.39                                                              | 1,081,048.40                                                                | 162,058.19                                                                  | 98,367.08                                                                   |
| 09 November 2018           | 379,905.86                                                             | 52,384.44                                                              | 1,078,740.66                                                                | 174,736.14                                                                  | 98,440.53                                                                   |
| 16 November 2018           | 377,250.29                                                             | 53,387.78                                                              | 1,102,796.11                                                                | 169,275.71                                                                  | 100,002.71                                                                  |
| 23 November 2018           | 373,434.67                                                             | 58,709.53                                                              | 1,101,775.16                                                                | 176,466.82                                                                  | 99,456.68                                                                   |
| 30 November 2018           | 381,442.24                                                             | 58,903.21                                                              | 1,096,900.46                                                                | 191,792.56                                                                  | 97,761.11                                                                   |
| 07 December 2018           | 397,029.08                                                             | 57,444.06                                                              | 1,104,863.32                                                                | 213,566.24                                                                  | 94,822.07                                                                   |
| 14 December 2018           | 403,726.62                                                             | 65,107.48                                                              | 1,150,414.03                                                                | 225,058.86                                                                  | 93,906.54                                                                   |
| 21 December 2018           | 359,296.74                                                             | 58,193.36                                                              | 1,030,968.63                                                                | 170,764.11                                                                  | 88,690.77                                                                   |
| 28 December 2018           | 335,866.62                                                             | 53,280.59                                                              | 953,466.51                                                                  | 168,415.07                                                                  | 80,184.76                                                                   |
| 04 January 2019            | 349,051.18                                                             | 50,285.07                                                              | 970,268.09                                                                  | 160,368.58                                                                  | 81,887.97                                                                   |
| 11 January 2019            | 349,420.07                                                             | 47,916.35                                                              | 994,517.51                                                                  | 163,846.71                                                                  | 81,008.20                                                                   |
| 18 January 2019            | 348,223.10                                                             | 48,945.06                                                              | 972,489.81                                                                  | 161,647.72                                                                  | 78,876.59                                                                   |
| 25 January 2019            | 344,551.70                                                             | 48,848.81                                                              | 978,740.90                                                                  | 162,308.00                                                                  | 75,649.78                                                                   |
| 01 February 2019           | 360,175.18                                                             | 60,999.63                                                              | 1,037,470.53                                                                | 168,655.02                                                                  | 71,800.38                                                                   |
| 08 February 2019           | 366,812.58                                                             | 52,243.24                                                              | 1,026,603.45                                                                | 162,037.93                                                                  | 69,959.44                                                                   |
| 15 February 2019           | 323,388.86                                                             | 53,965.22                                                              | 987,396.34                                                                  | 164,466.57                                                                  | 69,354.55                                                                   |
| 22 February 2019           | 323,784.50                                                             | 58,496.80                                                              | 973,611.93                                                                  | 175,026.54                                                                  | 64,164.84                                                                   |
| 01 March 2019              | 306,518.88                                                             | 69,684.04                                                              | 955,129.08                                                                  | 180,106.23                                                                  | 60,525.24                                                                   |
| 08 March 2019              | 329,339.32                                                             | 58,004.83                                                              | 988,433.95                                                                  | 190,690.21                                                                  | 61,153.69                                                                   |
| 15 March 2019              | 317,585.58                                                             | 64,488.62                                                              | 997,397.87                                                                  | 203,402.74                                                                  | 64,478.01                                                                   |
| 22 March 2019              | 288,474.74                                                             | 157,198.07                                                             | 1,002,921.97                                                                | 160,170.98                                                                  | 67,169.14                                                                   |
| 29 March 2019              | 298,089.91                                                             | 161,272.92                                                             | 1,034,807.94                                                                | 151,723.50                                                                  | 70,003.69                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 05 October 2018            | 63,050.45                                                                       | 16,124.46                                                                  | 7,072.41                                                                   | 730.16                                                                   | 148,013                                 |                       |
| 12 October 2018            | 57,381.10                                                                       | 16,721.17                                                                  | 7,390.09                                                                   | 454.80                                                                   | 150,099                                 |                       |
| 19 October 2018            | 55,352.86                                                                       | 16,933.64                                                                  | 7,082.75                                                                   | 479.49                                                                   | 152,025                                 |                       |
| 26 October 2018            | 51,893.88                                                                       | 16,243.07                                                                  | 7,212.85                                                                   | 464.78                                                                   | 157,088                                 |                       |
| 02 November 2018           | 50,093.80                                                                       | 16,421.91                                                                  | 6,998.61                                                                   | 454.76                                                                   | 165,193                                 |                       |
| 09 November 2018           | 50,385.74                                                                       | 16,194.47                                                                  | 6,940.02                                                                   | 454.78                                                                   | 173,522                                 |                       |
| 16 November 2018           | 48,452.91                                                                       | 16,486.74                                                                  | 7,127.22                                                                   | 454.76                                                                   | 177,462                                 |                       |
| 23 November 2018           | 44,918.17                                                                       | 15,437.09                                                                  | 7,092.17                                                                   | 523.99                                                                   | 178,704                                 |                       |
| 30 November 2018           | 44,327.73                                                                       | 15,335.52                                                                  | 7,308.00                                                                   | 451.66                                                                   | 174,455                                 |                       |
| 07 December 2018           | 43,366.98                                                                       | 16,031.12                                                                  | 7,243.47                                                                   | 494.05                                                                   | 182,369                                 |                       |
| 14 December 2018           | 43,913.29                                                                       | 17,069.69                                                                  | 6,466.27                                                                   | 495.40                                                                   | 187,373                                 |                       |
| 21 December 2018           | 44,987.83                                                                       | 14,585.57                                                                  | 6,276.29                                                                   | 460.67                                                                   | 163,647                                 |                       |
| 28 December 2018           | 45,223.38                                                                       | 13,059.49                                                                  | 6,287.83                                                                   | 460.67                                                                   | 158,923                                 |                       |
| 04 January 2019            | 44,482.10                                                                       | 14,545.30                                                                  | 6,309.74                                                                   | 460.68                                                                   | 150,136                                 |                       |
| 11 January 2019            | 46,244.06                                                                       | 14,809.76                                                                  | 6,362.51                                                                   | 460.68                                                                   | 159,725                                 |                       |
| 18 January 2019            | 49,327.29                                                                       | 14,500.06                                                                  | 6,344.43                                                                   | 460.68                                                                   | 157,767                                 |                       |
| 25 January 2019            | 50,841.62                                                                       | 15,370.76                                                                  | 6,237.63                                                                   | 460.67                                                                   | 161,821                                 |                       |
| 01 February 2019           | 54,645.10                                                                       | 15,951.91                                                                  | 5,977.86                                                                   | 460.68                                                                   | 167,002                                 |                       |
| 08 February 2019           | 54,981.72                                                                       | 14,183.06                                                                  | 5,963.32                                                                   | 470.18                                                                   | 166,084                                 |                       |
| 15 February 2019           | 57,506.14                                                                       | 15,002.04                                                                  | 6,024.51                                                                   | 470.17                                                                   | 156,515                                 |                       |
| 22 February 2019           | 57,861.32                                                                       | 14,628.55                                                                  | 5,916.10                                                                   | 470.17                                                                   | 158,504                                 |                       |
| 01 March 2019              | 57,599.22                                                                       | 14,804.90                                                                  | 6,177.17                                                                   | 492.59                                                                   | 147,461                                 |                       |
| 08 March 2019              | 59,548.88                                                                       | 15,822.26                                                                  | 6,054.59                                                                   | 506.92                                                                   | 157,913                                 |                       |
| 15 March 2019              | 61,685.94                                                                       | 16,211.47                                                                  | 6,052.83                                                                   | 526.29                                                                   | 162,982                                 |                       |
| 22 March 2019              | 56,617.09                                                                       | 16,489.13                                                                  | 6,079.65                                                                   | 531.15                                                                   | 141,298                                 |                       |
| 29 March 2019              | 60,375.54                                                                       | 17,026.60                                                                  | 6,410.07                                                                   | 540.86                                                                   | 140,539                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 05 October 2018            | 148,013                                                | 47,153                                                                     | 100,860                                                                        | 12,449                                                           | 12,952                                                           |
| 12 October 2018            | 150,099                                                | 47,378                                                                     | 102,721                                                                        | 12,411                                                           | 12,745                                                           |
| 19 October 2018            | 152,025                                                | 47,931                                                                     | 104,094                                                                        | 12,310                                                           | 12,462                                                           |
| 26 October 2018            | 157,088                                                | 49,635                                                                     | 107,453                                                                        | 11,921                                                           | 12,005                                                           |
| 02 November 2018           | 165,193                                                | 53,021                                                                     | 112,172                                                                        | 12,204                                                           | 12,256                                                           |
| 09 November 2018           | 173,522                                                | 54,387                                                                     | 119,136                                                                        | 12,558                                                           | 13,638                                                           |
| 16 November 2018           | 177,462                                                | 53,845                                                                     | 123,618                                                                        | 12,016                                                           | 14,633                                                           |
| 23 November 2018           | 178,704                                                | 53,227                                                                     | 125,477                                                                        | 12,102                                                           | 14,729                                                           |
| 30 November 2018           | 174,455                                                | 50,539                                                                     | 123,916                                                                        | 11,731                                                           | 15,569                                                           |
| 07 December 2018           | 182,369                                                | 52,111                                                                     | 130,259                                                                        | 12,117                                                           | 16,132                                                           |
| 14 December 2018           | 187,373                                                | 50,724                                                                     | 136,649                                                                        | 12,205                                                           | 14,791                                                           |
| 21 December 2018           | 163,647                                                | 48,658                                                                     | 114,989                                                                        | 11,091                                                           | 11,957                                                           |
| 28 December 2018           | 158,923                                                | 42,832                                                                     | 116,091                                                                        | 10,657                                                           | 10,696                                                           |
| 04 January 2019            | 150,136                                                | 43,270                                                                     | 106,867                                                                        | 10,765                                                           | 10,453                                                           |
| 11 January 2019            | 159,725                                                | 45,825                                                                     | 113,900                                                                        | 11,162                                                           | 11,416                                                           |
| 18 January 2019            | 157,767                                                | 46,262                                                                     | 111,505                                                                        | 10,708                                                           | 12,088                                                           |
| 25 January 2019            | 161,821                                                | 48,892                                                                     | 112,929                                                                        | 10,737                                                           | 13,191                                                           |
| 01 February 2019           | 167,002                                                | 54,436                                                                     | 112,566                                                                        | 11,016                                                           | 14,208                                                           |
| 08 February 2019           | 166,084                                                | 54,489                                                                     | 111,596                                                                        | 11,222                                                           | 14,239                                                           |
| 15 February 2019           | 156,515                                                | 47,918                                                                     | 108,597                                                                        | 10,378                                                           | 14,018                                                           |
| 22 February 2019           | 158,504                                                | 46,810                                                                     | 111,694                                                                        | 10,884                                                           | 14,001                                                           |
| 01 March 2019              | 147,461                                                | 41,493                                                                     | 105,968                                                                        | 10,799                                                           | 13,034                                                           |
| 08 March 2019              | 157,913                                                | 44,477                                                                     | 113,436                                                                        | 11,624                                                           | 13,644                                                           |
| 15 March 2019              | 162,982                                                | 44,342                                                                     | 118,640                                                                        | 11,175                                                           | 13,643                                                           |
| 22 March 2019              | 141,298                                                | 44,529                                                                     | 96,769                                                                         | 10,221                                                           | 11,924                                                           |
| 29 March 2019              | 140,539                                                | 46,055                                                                     | 94,484                                                                         | 10,531                                                           | 13,343                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 05 October 2018            | 35,926                                                           | 35,589                                                           | 2,741                                                            | 8,296                                                            | 34,584                                                           |
| 12 October 2018            | 36,181                                                           | 35,857                                                           | 2,769                                                            | 7,843                                                            | 36,698                                                           |
| 19 October 2018            | 36,144                                                           | 36,556                                                           | 2,714                                                            | 7,766                                                            | 38,283                                                           |
| 26 October 2018            | 37,911                                                           | 40,219                                                           | 2,660                                                            | 7,893                                                            | 38,382                                                           |
| 02 November 2018           | 39,398                                                           | 43,085                                                           | 2,837                                                            | 8,793                                                            | 40,216                                                           |
| 09 November 2018           | 39,804                                                           | 47,354                                                           | 2,907                                                            | 9,395                                                            | 41,752                                                           |
| 16 November 2018           | 45,053                                                           | 46,351                                                           | 3,094                                                            | 10,162                                                           | 39,918                                                           |
| 23 November 2018           | 48,496                                                           | 44,519                                                           | 3,299                                                            | 10,536                                                           | 38,489                                                           |
| 30 November 2018           | 43,264                                                           | 44,129                                                           | 3,360                                                            | 10,771                                                           | 39,003                                                           |
| 07 December 2018           | 47,059                                                           | 45,002                                                           | 3,634                                                            | 11,072                                                           | 40,876                                                           |
| 14 December 2018           | 52,710                                                           | 46,424                                                           | 3,923                                                            | 10,601                                                           | 40,226                                                           |
| 21 December 2018           | 52,933                                                           | 37,786                                                           | 2,665                                                            | 7,909                                                            | 34,030                                                           |
| 28 December 2018           | 56,836                                                           | 35,960                                                           | 2,548                                                            | 6,865                                                            | 30,192                                                           |
| 04 January 2019            | 44,447                                                           | 36,313                                                           | 2,763                                                            | 7,437                                                            | 32,770                                                           |
| 11 January 2019            | 50,748                                                           | 36,847                                                           | 2,785                                                            | 7,808                                                            | 33,865                                                           |
| 18 January 2019            | 48,501                                                           | 35,667                                                           | 2,735                                                            | 8,382                                                            | 34,645                                                           |
| 25 January 2019            | 45,981                                                           | 38,252                                                           | 2,771                                                            | 9,162                                                            | 36,555                                                           |
| 01 February 2019           | 40,656                                                           | 42,519                                                           | 2,923                                                            | 9,867                                                            | 40,410                                                           |
| 08 February 2019           | 39,514                                                           | 41,692                                                           | 2,997                                                            | 9,497                                                            | 41,599                                                           |
| 15 February 2019           | 39,515                                                           | 40,450                                                           | 3,015                                                            | 9,558                                                            | 34,173                                                           |
| 22 February 2019           | 39,279                                                           | 41,614                                                           | 3,340                                                            | 9,387                                                            | 34,418                                                           |
| 01 March 2019              | 35,146                                                           | 39,452                                                           | 4,001                                                            | 8,871                                                            | 30,506                                                           |
| 08 March 2019              | 37,536                                                           | 41,164                                                           | 4,402                                                            | 9,931                                                            | 34,071                                                           |
| 15 March 2019              | 41,430                                                           | 43,738                                                           | 4,355                                                            | 10,741                                                           | 32,307                                                           |
| 22 March 2019              | 39,672                                                           | 34,909                                                           | 3,235                                                            | 8,265                                                            | 28,070                                                           |
| 29 March 2019              | 34,671                                                           | 35,737                                                           | 3,159                                                            | 8,618                                                            | 29,317                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 05 October 2018            | 5,477                                                           | 127,524                                                               | 9,096                                                                 | 5,184                                                                 | 3,622                                                                  |
| 12 October 2018            | 5,597                                                           | 129,062                                                               | 9,351                                                                 | 5,367                                                                 | 3,661                                                                  |
| 19 October 2018            | 5,791                                                           | 131,871                                                               | 8,422                                                                 | 5,548                                                                 | 3,556                                                                  |
| 26 October 2018            | 6,098                                                           | 136,622                                                               | 8,890                                                                 | 5,547                                                                 | 3,416                                                                  |
| 02 November 2018           | 6,405                                                           | 144,824                                                               | 8,660                                                                 | 5,659                                                                 | 3,397                                                                  |
| 09 November 2018           | 6,116                                                           | 152,828                                                               | 9,040                                                                 | 5,666                                                                 | 3,391                                                                  |
| 16 November 2018           | 6,236                                                           | 156,975                                                               | 8,830                                                                 | 5,603                                                                 | 3,438                                                                  |
| 23 November 2018           | 6,534                                                           | 158,058                                                               | 9,187                                                                 | 5,591                                                                 | 3,268                                                                  |
| 30 November 2018           | 6,628                                                           | 152,192                                                               | 10,984                                                                | 5,457                                                                 | 3,275                                                                  |
| 07 December 2018           | 6,478                                                           | 158,270                                                               | 12,848                                                                | 5,461                                                                 | 3,222                                                                  |
| 14 December 2018           | 6,493                                                           | 161,252                                                               | 14,890                                                                | 5,469                                                                 | 3,189                                                                  |
| 21 December 2018           | 5,277                                                           | 143,455                                                               | 9,282                                                                 | 5,290                                                                 | 3,223                                                                  |
| 28 December 2018           | 5,170                                                           | 139,434                                                               | 9,167                                                                 | 4,828                                                                 | 3,149                                                                  |
| 04 January 2019            | 5,189                                                           | 130,902                                                               | 8,854                                                                 | 4,904                                                                 | 3,117                                                                  |
| 11 January 2019            | 5,094                                                           | 140,281                                                               | 9,139                                                                 | 4,868                                                                 | 3,143                                                                  |
| 18 January 2019            | 5,042                                                           | 138,201                                                               | 9,176                                                                 | 4,872                                                                 | 3,184                                                                  |
| 25 January 2019            | 5,172                                                           | 142,228                                                               | 9,370                                                                 | 4,626                                                                 | 3,280                                                                  |
| 01 February 2019           | 5,403                                                           | 147,177                                                               | 9,547                                                                 | 4,620                                                                 | 3,298                                                                  |
| 08 February 2019           | 5,324                                                           | 146,843                                                               | 9,177                                                                 | 4,557                                                                 | 3,241                                                                  |
| 15 February 2019           | 5,408                                                           | 136,902                                                               | 9,316                                                                 | 4,648                                                                 | 3,314                                                                  |
| 22 February 2019           | 5,581                                                           | 138,266                                                               | 10,151                                                                | 4,418                                                                 | 3,333                                                                  |
| 01 March 2019              | 5,653                                                           | 126,652                                                               | 10,887                                                                | 4,339                                                                 | 3,192                                                                  |
| 08 March 2019              | 5,541                                                           | 135,102                                                               | 12,729                                                                | 4,351                                                                 | 3,273                                                                  |
| 15 March 2019              | 5,594                                                           | 137,518                                                               | 15,143                                                                | 4,491                                                                 | 3,312                                                                  |
| 22 March 2019              | 5,003                                                           | 121,599                                                               | 9,530                                                                 | 4,564                                                                 | 3,093                                                                  |
| 29 March 2019              | 5,165                                                           | 121,115                                                               | 9,004                                                                 | 4,595                                                                 | 3,238                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 05 October 2018            | 1,645                                                                | 902                                                                  | 40                                                                 |
| 12 October 2018            | 1,711                                                                | 908                                                                  | 39                                                                 |
| 19 October 2018            | 1,716                                                                | 872                                                                  | 40                                                                 |
| 26 October 2018            | 1,689                                                                | 881                                                                  | 44                                                                 |
| 02 November 2018           | 1,718                                                                | 897                                                                  | 39                                                                 |
| 09 November 2018           | 1,671                                                                | 888                                                                  | 39                                                                 |
| 16 November 2018           | 1,683                                                                | 895                                                                  | 39                                                                 |
| 23 November 2018           | 1,676                                                                | 883                                                                  | 42                                                                 |
| 30 November 2018           | 1,626                                                                | 885                                                                  | 37                                                                 |
| 07 December 2018           | 1,651                                                                | 879                                                                  | 39                                                                 |
| 14 December 2018           | 1,694                                                                | 840                                                                  | 39                                                                 |
| 21 December 2018           | 1,537                                                                | 823                                                                  | 38                                                                 |
| 28 December 2018           | 1,476                                                                | 832                                                                  | 38                                                                 |
| 04 January 2019            | 1,509                                                                | 813                                                                  | 38                                                                 |
| 11 January 2019            | 1,439                                                                | 817                                                                  | 38                                                                 |
| 18 January 2019            | 1,487                                                                | 810                                                                  | 38                                                                 |
| 25 January 2019            | 1,476                                                                | 804                                                                  | 38                                                                 |
| 01 February 2019           | 1,525                                                                | 798                                                                  | 38                                                                 |
| 08 February 2019           | 1,433                                                                | 795                                                                  | 39                                                                 |
| 15 February 2019           | 1,492                                                                | 805                                                                  | 39                                                                 |
| 22 February 2019           | 1,513                                                                | 785                                                                  | 39                                                                 |
| 01 March 2019              | 1,528                                                                | 815                                                                  | 49                                                                 |
| 08 March 2019              | 1,587                                                                | 816                                                                  | 56                                                                 |
| 15 March 2019              | 1,643                                                                | 815                                                                  | 60                                                                 |
| 22 March 2019              | 1,649                                                                | 803                                                                  | 61                                                                 |
| 29 March 2019              | 1,693                                                                | 832                                                                  | 63                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 04 April 2019              | 1,359,862.98                          | 1,359,862.98                                            | 363,360.50                                                                  | 996,502.48                                                                      | 179,569.69                                                        |
| 12 April 2019              | 1,420,456.66                          | 1,420,456.66                                            | 362,933.82                                                                  | 1,057,522.84                                                                    | 180,711.30                                                        |
| 18 April 2019              | 1,383,868.91                          | 1,383,868.91                                            | 344,397.75                                                                  | 1,039,471.16                                                                    | 166,381.59                                                        |
| 26 April 2019              | 1,303,017.71                          | 1,303,017.71                                            | 340,268.32                                                                  | 962,749.39                                                                      | 170,145.64                                                        |
| 03 May 2019                | 1,258,656.54                          | 1,258,656.54                                            | 316,704.60                                                                  | 941,951.94                                                                      | 164,891.69                                                        |
| 10 May 2019                | 1,293,367.90                          | 1,293,367.90                                            | 343,278.31                                                                  | 950,089.59                                                                      | 170,768.02                                                        |
| 17 May 2019                | 1,338,085.78                          | 1,338,085.78                                            | 350,649.21                                                                  | 987,436.57                                                                      | 179,854.90                                                        |
| 24 May 2019                | 1,424,267.61                          | 1,424,267.61                                            | 380,238.09                                                                  | 1,044,029.52                                                                    | 183,309.16                                                        |
| 31 May 2019                | 1,475,037.29                          | 1,475,037.29                                            | 393,669.75                                                                  | 1,081,367.54                                                                    | 189,302.83                                                        |
| 06 June 2019               | 1,535,505.52                          | 1,535,505.52                                            | 403,181.02                                                                  | 1,132,324.50                                                                    | 201,550.10                                                        |
| 14 June 2019               | 1,540,925.62                          | 1,540,925.62                                            | 407,057.61                                                                  | 1,133,868.01                                                                    | 202,231.31                                                        |
| 21 June 2019               | 1,411,738.77                          | 1,411,738.77                                            | 380,140.87                                                                  | 1,031,597.89                                                                    | 199,538.48                                                        |
| 28 June 2019               | 1,382,536.93                          | 1,382,536.93                                            | 369,140.24                                                                  | 1,013,396.69                                                                    | 196,374.03                                                        |
| 05 July 2019               | 1,384,912.12                          | 1,384,912.12                                            | 363,689.50                                                                  | 1,021,222.62                                                                    | 192,388.24                                                        |
| 12 July 2019               | 1,418,503.44                          | 1,418,503.44                                            | 379,636.38                                                                  | 1,038,867.06                                                                    | 194,247.61                                                        |
| 19 July 2019               | 1,388,624.71                          | 1,388,624.71                                            | 368,592.69                                                                  | 1,020,032.02                                                                    | 186,479.08                                                        |
| 26 July 2019               | 1,357,781.02                          | 1,357,781.02                                            | 361,844.51                                                                  | 995,936.51                                                                      | 171,428.74                                                        |
| 02 August 2019             | 1,347,428.58                          | 1,347,428.58                                            | 361,334.73                                                                  | 986,093.84                                                                      | 174,057.07                                                        |
| 09 August 2019             | 1,447,301.39                          | 1,447,301.39                                            | 392,192.03                                                                  | 1,055,109.37                                                                    | 185,265.13                                                        |
| 16 August 2019             | 1,437,526.92                          | 1,437,526.92                                            | 381,737.75                                                                  | 1,055,789.17                                                                    | 186,084.39                                                        |
| 23 August 2019             | 1,424,646.46                          | 1,424,646.46                                            | 367,091.93                                                                  | 1,057,554.53                                                                    | 176,443.92                                                        |
| 30 August 2019             | 1,478,085.08                          | 1,478,085.08                                            | 373,430.15                                                                  | 1,104,654.92                                                                    | 185,295.87                                                        |
| 06 September 2019          | 1,557,870.20                          | 1,557,870.20                                            | 403,576.67                                                                  | 1,154,293.52                                                                    | 195,967.42                                                        |
| 13 September 2019          | 1,548,983.75                          | 1,548,983.75                                            | 404,055.28                                                                  | 1,144,928.46                                                                    | 198,072.50                                                        |
| 20 September 2019          | 1,407,650.52                          | 1,407,650.52                                            | 383,239.32                                                                  | 1,024,411.20                                                                    | 193,728.97                                                        |
| 27 September 2019          | 1,419,824.23                          | 1,419,824.23                                            | 387,296.36                                                                  | 1,032,527.88                                                                    | 198,273.55                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|--|
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
| As At                      | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |  |
| 04 April 2019              | 65,753.79                                                              | 253,777.59                                                             | 348,056.61                                                             | 15,905.22                                                              | 37,025.18                                                              |  |
| 12 April 2019              | 63,110.90                                                              | 266,524.56                                                             | 349,261.14                                                             | 18,244.66                                                              | 38,621.61                                                              |  |
| 18 April 2019              | 61,527.28                                                              | 260,644.97                                                             | 351,704.60                                                             | 18,265.15                                                              | 37,073.77                                                              |  |
| 26 April 2019              | 60,648.24                                                              | 258,668.74                                                             | 365,742.45                                                             | 17,815.94                                                              | 36,990.68                                                              |  |
| 03 May 2019                | 58,365.16                                                              | 225,952.15                                                             | 380,821.43                                                             | 18,293.04                                                              | 35,960.40                                                              |  |
| 10 May 2019                | 60,309.04                                                              | 235,861.52                                                             | 417,323.79                                                             | 18,026.20                                                              | 34,811.51                                                              |  |
| 17 May 2019                | 64,550.22                                                              | 246,288.49                                                             | 414,525.29                                                             | 17,660.88                                                              | 36,441.52                                                              |  |
| 24 May 2019                | 68,465.95                                                              | 261,510.72                                                             | 429,327.09                                                             | 18,158.12                                                              | 37,045.60                                                              |  |
| 31 May 2019                | 68,629.82                                                              | 267,884.74                                                             | 444,830.94                                                             | 18,094.11                                                              | 36,736.05                                                              |  |
| 06 June 2019               | 70,853.12                                                              | 264,947.11                                                             | 474,169.14                                                             | 19,770.29                                                              | 38,001.94                                                              |  |
| 14 June 2019               | 70,803.16                                                              | 271,664.31                                                             | 469,380.53                                                             | 20,838.60                                                              | 37,805.89                                                              |  |
| 21 June 2019               | 63,636.80                                                              | 242,635.36                                                             | 400,470.77                                                             | 14,799.12                                                              | 31,629.00                                                              |  |
| 28 June 2019               | 59,981.85                                                              | 241,696.19                                                             | 384,759.84                                                             | 14,608.08                                                              | 29,202.80                                                              |  |
| 05 July 2019               | 63,085.15                                                              | 240,730.25                                                             | 401,148.68                                                             | 15,154.81                                                              | 32,216.22                                                              |  |
| 12 July 2019               | 64,949.59                                                              | 254,333.85                                                             | 412,991.20                                                             | 15,042.36                                                              | 32,148.40                                                              |  |
| 19 July 2019               | 63,846.78                                                              | 255,552.32                                                             | 398,392.58                                                             | 14,401.00                                                              | 32,285.23                                                              |  |
| 26 July 2019               | 63,433.89                                                              | 261,754.29                                                             | 395,226.20                                                             | 15,097.68                                                              | 30,859.56                                                              |  |
| 02 August 2019             | 68,887.12                                                              | 242,167.76                                                             | 394,561.88                                                             | 14,880.56                                                              | 31,717.25                                                              |  |
| 09 August 2019             | 73,137.21                                                              | 269,229.29                                                             | 428,954.09                                                             | 15,607.79                                                              | 33,931.40                                                              |  |
| 16 August 2019             | 71,379.81                                                              | 262,131.97                                                             | 406,284.79                                                             | 17,261.12                                                              | 37,522.43                                                              |  |
| 23 August 2019             | 69,246.88                                                              | 258,054.29                                                             | 413,546.92                                                             | 16,192.39                                                              | 34,841.72                                                              |  |
| 30 August 2019             | 65,543.85                                                              | 271,601.86                                                             | 441,311.62                                                             | 15,670.65                                                              | 33,959.68                                                              |  |
| 06 September 2019          | 67,822.60                                                              | 285,735.20                                                             | 480,624.01                                                             | 16,980.93                                                              | 32,741.34                                                              |  |
| 13 September 2019          | 66,215.33                                                              | 274,021.74                                                             | 481,566.88                                                             | 17,809.50                                                              | 32,031.45                                                              |  |
| 20 September 2019          | 60,081.30                                                              | 261,314.04                                                             | 397,349.86                                                             | 14,191.57                                                              | 24,418.10                                                              |  |
| 27 September 2019          | 59,043.06                                                              | 275,463.82                                                             | 393,929.51                                                             | 14,312.76                                                              | 26,662.27                                                              |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 04 April 2019              | 310,990.59                                                             | 148,784.31                                                             | 1,050,984.99                                                                | 157,266.89                                                                  | 66,716.92                                                                   |
| 12 April 2019              | 297,899.57                                                             | 206,082.94                                                             | 1,123,025.64                                                                | 146,779.32                                                                  | 68,201.94                                                                   |
| 18 April 2019              | 287,106.17                                                             | 201,165.39                                                             | 1,091,336.20                                                                | 144,902.35                                                                  | 69,862.30                                                                   |
| 26 April 2019              | 280,670.70                                                             | 112,335.32                                                             | 1,015,010.93                                                                | 133,332.63                                                                  | 74,125.94                                                                   |
| 03 May 2019                | 267,164.92                                                             | 107,207.75                                                             | 969,144.29                                                                  | 132,345.18                                                                  | 81,367.04                                                                   |
| 10 May 2019                | 299,640.95                                                             | 56,626.86                                                              | 986,058.10                                                                  | 139,801.56                                                                  | 87,041.27                                                                   |
| 17 May 2019                | 323,109.29                                                             | 55,655.19                                                              | 1,021,327.51                                                                | 144,941.17                                                                  | 89,044.23                                                                   |
| 24 May 2019                | 364,796.53                                                             | 61,654.44                                                              | 1,098,541.54                                                                | 149,664.19                                                                  | 94,591.29                                                                   |
| 31 May 2019                | 382,623.15                                                             | 66,935.64                                                              | 1,123,624.39                                                                | 170,088.84                                                                  | 96,382.20                                                                   |
| 06 June 2019               | 405,545.44                                                             | 60,668.38                                                              | 1,167,891.11                                                                | 182,704.33                                                                  | 98,624.02                                                                   |
| 14 June 2019               | 406,255.42                                                             | 61,946.39                                                              | 1,148,113.61                                                                | 209,794.61                                                                  | 95,122.07                                                                   |
| 21 June 2019               | 401,863.25                                                             | 57,165.99                                                              | 1,068,097.79                                                                | 168,052.64                                                                  | 88,247.69                                                                   |
| 28 June 2019               | 390,077.33                                                             | 65,836.81                                                              | 1,036,377.11                                                                | 168,962.54                                                                  | 92,299.90                                                                   |
| 05 July 2019               | 382,506.95                                                             | 57,681.82                                                              | 1,035,486.13                                                                | 173,148.31                                                                  | 93,662.81                                                                   |
| 12 July 2019               | 385,152.45                                                             | 59,637.99                                                              | 1,067,363.43                                                                | 174,587.18                                                                  | 93,538.02                                                                   |
| 19 July 2019               | 381,967.25                                                             | 55,700.46                                                              | 1,038,590.94                                                                | 178,750.37                                                                  | 89,855.07                                                                   |
| 26 July 2019               | 359,667.12                                                             | 60,313.55                                                              | 1,004,587.53                                                                | 181,687.14                                                                  | 87,676.10                                                                   |
| 02 August 2019             | 368,909.75                                                             | 52,247.18                                                              | 987,013.84                                                                  | 190,770.96                                                                  | 85,922.85                                                                   |
| 09 August 2019             | 389,588.49                                                             | 51,588.01                                                              | 1,075,186.65                                                                | 200,731.76                                                                  | 87,124.28                                                                   |
| 16 August 2019             | 399,306.47                                                             | 57,555.93                                                              | 1,056,392.12                                                                | 205,228.98                                                                  | 86,014.58                                                                   |
| 23 August 2019             | 396,234.35                                                             | 60,085.99                                                              | 1,056,856.17                                                                | 197,133.17                                                                  | 88,615.23                                                                   |
| 30 August 2019             | 404,647.78                                                             | 60,053.76                                                              | 1,092,875.48                                                                | 215,052.95                                                                  | 89,106.14                                                                   |
| 06 September 2019          | 421,093.96                                                             | 56,904.74                                                              | 1,144,815.17                                                                | 238,428.88                                                                  | 88,827.75                                                                   |
| 13 September 2019          | 422,531.19                                                             | 56,735.16                                                              | 1,127,328.59                                                                | 248,592.17                                                                  | 89,607.62                                                                   |
| 20 September 2019          | 398,303.19                                                             | 58,263.49                                                              | 1,053,631.08                                                                | 182,318.42                                                                  | 88,063.12                                                                   |
| 27 September 2019          | 394,202.01                                                             | 57,937.26                                                              | 1,063,976.15                                                                | 187,361.79                                                                  | 85,723.15                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 04 April 2019              | 64,290.49                                                                       | 13,846.17                                                                  | 6,212.67                                                                   | 544.87                                                                   | 149,294                                 |                       |
| 12 April 2019              | 60,454.57                                                                       | 15,099.92                                                                  | 6,331.27                                                                   | 564.00                                                                   | 147,544                                 |                       |
| 18 April 2019              | 57,171.02                                                                       | 13,773.32                                                                  | 6,276.91                                                                   | 546.79                                                                   | 144,954                                 |                       |
| 26 April 2019              | 55,563.09                                                                       | 18,179.38                                                                  | 6,267.07                                                                   | 538.68                                                                   | 142,516                                 |                       |
| 03 May 2019                | 53,114.93                                                                       | 15,657.43                                                                  | 6,488.98                                                                   | 538.68                                                                   | 138,750                                 |                       |
| 10 May 2019                | 56,492.31                                                                       | 17,200.92                                                                  | 6,224.46                                                                   | 549.28                                                                   | 148,782                                 |                       |
| 17 May 2019                | 59,118.07                                                                       | 16,897.08                                                                  | 6,187.46                                                                   | 570.25                                                                   | 159,219                                 |                       |
| 24 May 2019                | 58,076.80                                                                       | 16,607.26                                                                  | 6,138.78                                                                   | 647.75                                                                   | 174,530                                 |                       |
| 31 May 2019                | 61,646.01                                                                       | 16,167.33                                                                  | 6,506.61                                                                   | 621.92                                                                   | 182,044                                 |                       |
| 06 June 2019               | 61,293.95                                                                       | 17,974.37                                                                  | 6,424.72                                                                   | 593.02                                                                   | 191,478                                 |                       |
| 14 June 2019               | 63,926.55                                                                       | 16,943.82                                                                  | 6,431.94                                                                   | 593.01                                                                   | 186,950                                 |                       |
| 21 June 2019               | 62,182.23                                                                       | 18,098.25                                                                  | 6,462.62                                                                   | 597.53                                                                   | 164,022                                 |                       |
| 28 June 2019               | 59,541.51                                                                       | 18,196.49                                                                  | 6,543.84                                                                   | 615.53                                                                   | 147,928                                 |                       |
| 05 July 2019               | 58,785.60                                                                       | 16,642.33                                                                  | 6,596.19                                                                   | 590.75                                                                   | 154,838                                 |                       |
| 12 July 2019               | 59,356.17                                                                       | 16,442.35                                                                  | 6,602.95                                                                   | 613.34                                                                   | 154,288                                 |                       |
| 19 July 2019               | 57,519.64                                                                       | 16,861.98                                                                  | 6,407.05                                                                   | 639.67                                                                   | 154,277                                 |                       |
| 26 July 2019               | 58,905.86                                                                       | 17,763.18                                                                  | 6,501.54                                                                   | 659.66                                                                   | 144,418                                 |                       |
| 02 August 2019             | 59,049.78                                                                       | 17,550.56                                                                  | 6,465.62                                                                   | 654.97                                                                   | 148,718                                 |                       |
| 09 August 2019             | 59,936.21                                                                       | 16,857.54                                                                  | 6,797.55                                                                   | 667.40                                                                   | 162,216                                 |                       |
| 16 August 2019             | 58,939.55                                                                       | 23,291.58                                                                  | 6,986.84                                                                   | 673.27                                                                   | 163,415                                 |                       |
| 23 August 2019             | 56,249.14                                                                       | 18,065.93                                                                  | 7,029.68                                                                   | 697.13                                                                   | 162,941                                 |                       |
| 30 August 2019             | 54,451.50                                                                       | 18,607.57                                                                  | 7,294.31                                                                   | 697.13                                                                   | 168,446                                 |                       |
| 06 September 2019          | 58,962.78                                                                       | 18,979.07                                                                  | 7,165.71                                                                   | 690.85                                                                   | 173,804                                 |                       |
| 13 September 2019          | 59,037.15                                                                       | 16,750.65                                                                  | 6,945.77                                                                   | 721.79                                                                   | 175,213                                 |                       |
| 20 September 2019          | 57,407.41                                                                       | 18,522.96                                                                  | 6,988.26                                                                   | 719.27                                                                   | 151,281                                 |                       |
| 27 September 2019          | 57,930.93                                                                       | 17,142.32                                                                  | 6,973.81                                                                   | 716.10                                                                   | 152,644                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 04 April 2019              | 149,294                                                | 49,240                                                                     | 100,054                                                                        | 10,610                                                           | 13,813                                                           |
| 12 April 2019              | 147,544                                                | 45,712                                                                     | 101,832                                                                        | 10,761                                                           | 13,120                                                           |
| 18 April 2019              | 144,954                                                | 44,263                                                                     | 100,691                                                                        | 10,168                                                           | 13,217                                                           |
| 26 April 2019              | 142,516                                                | 41,674                                                                     | 100,842                                                                        | 10,309                                                           | 12,227                                                           |
| 03 May 2019                | 138,750                                                | 40,266                                                                     | 98,484                                                                         | 10,211                                                           | 11,523                                                           |
| 10 May 2019                | 148,782                                                | 44,222                                                                     | 104,560                                                                        | 10,854                                                           | 11,950                                                           |
| 17 May 2019                | 159,219                                                | 48,167                                                                     | 111,052                                                                        | 11,521                                                           | 13,180                                                           |
| 24 May 2019                | 174,530                                                | 53,875                                                                     | 120,656                                                                        | 11,661                                                           | 13,924                                                           |
| 31 May 2019                | 182,044                                                | 57,295                                                                     | 124,750                                                                        | 11,891                                                           | 15,011                                                           |
| 06 June 2019               | 191,478                                                | 60,017                                                                     | 131,461                                                                        | 12,477                                                           | 15,781                                                           |
| 14 June 2019               | 186,950                                                | 56,221                                                                     | 130,729                                                                        | 12,471                                                           | 14,577                                                           |
| 21 June 2019               | 164,022                                                | 54,579                                                                     | 109,444                                                                        | 11,766                                                           | 13,430                                                           |
| 28 June 2019               | 147,928                                                | 47,043                                                                     | 100,885                                                                        | 11,372                                                           | 12,078                                                           |
| 05 July 2019               | 154,838                                                | 48,513                                                                     | 106,325                                                                        | 11,238                                                           | 13,444                                                           |
| 12 July 2019               | 154,288                                                | 47,306                                                                     | 106,982                                                                        | 11,077                                                           | 13,042                                                           |
| 19 July 2019               | 154,277                                                | 47,232                                                                     | 107,045                                                                        | 10,985                                                           | 13,471                                                           |
| 26 July 2019               | 144,418                                                | 42,211                                                                     | 102,207                                                                        | 9,987                                                            | 12,799                                                           |
| 02 August 2019             | 148,718                                                | 43,333                                                                     | 105,385                                                                        | 10,166                                                           | 13,914                                                           |
| 09 August 2019             | 162,216                                                | 47,497                                                                     | 114,719                                                                        | 10,874                                                           | 15,012                                                           |
| 16 August 2019             | 163,415                                                | 47,410                                                                     | 116,005                                                                        | 11,000                                                           | 14,895                                                           |
| 23 August 2019             | 162,941                                                | 46,183                                                                     | 116,758                                                                        | 10,643                                                           | 14,209                                                           |
| 30 August 2019             | 168,446                                                | 47,120                                                                     | 121,327                                                                        | 11,324                                                           | 13,996                                                           |
| 06 September 2019          | 173,804                                                | 48,220                                                                     | 125,584                                                                        | 11,860                                                           | 13,785                                                           |
| 13 September 2019          | 175,213                                                | 46,072                                                                     | 129,141                                                                        | 12,300                                                           | 13,547                                                           |
| 20 September 2019          | 151,281                                                | 43,250                                                                     | 108,031                                                                        | 11,710                                                           | 11,790                                                           |
| 27 September 2019          | 152,644                                                | 43,238                                                                     | 109,406                                                                        | 12,268                                                           | 11,559                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 04 April 2019              | 36,539                                                           | 38,784                                                           | 3,292                                                            | 9,421                                                            | 31,521                                                           |
| 12 April 2019              | 38,097                                                           | 38,087                                                           | 3,635                                                            | 9,955                                                            | 28,585                                                           |
| 18 April 2019              | 36,668                                                           | 37,592                                                           | 3,856                                                            | 9,420                                                            | 28,833                                                           |
| 26 April 2019              | 33,008                                                           | 40,085                                                           | 3,662                                                            | 9,070                                                            | 28,972                                                           |
| 03 May 2019                | 29,854                                                           | 41,426                                                           | 3,746                                                            | 8,760                                                            | 28,111                                                           |
| 10 May 2019                | 30,564                                                           | 45,910                                                           | 3,825                                                            | 8,413                                                            | 32,153                                                           |
| 17 May 2019                | 31,830                                                           | 48,302                                                           | 3,881                                                            | 8,332                                                            | 36,942                                                           |
| 24 May 2019                | 34,874                                                           | 51,283                                                           | 4,147                                                            | 9,161                                                            | 44,062                                                           |
| 31 May 2019                | 35,440                                                           | 53,690                                                           | 4,330                                                            | 8,963                                                            | 47,066                                                           |
| 06 June 2019               | 36,506                                                           | 57,294                                                           | 4,638                                                            | 9,192                                                            | 49,967                                                           |
| 14 June 2019               | 36,455                                                           | 54,624                                                           | 4,905                                                            | 9,315                                                            | 49,154                                                           |
| 21 June 2019               | 32,386                                                           | 44,036                                                           | 3,111                                                            | 7,167                                                            | 47,148                                                           |
| 28 June 2019               | 28,435                                                           | 39,435                                                           | 3,100                                                            | 6,494                                                            | 41,856                                                           |
| 05 July 2019               | 29,957                                                           | 41,530                                                           | 3,338                                                            | 7,010                                                            | 43,103                                                           |
| 12 July 2019               | 29,675                                                           | 41,534                                                           | 3,388                                                            | 7,062                                                            | 43,340                                                           |
| 19 July 2019               | 30,148                                                           | 41,823                                                           | 3,367                                                            | 7,193                                                            | 42,162                                                           |
| 26 July 2019               | 29,431                                                           | 39,541                                                           | 3,474                                                            | 6,890                                                            | 37,225                                                           |
| 02 August 2019             | 30,030                                                           | 41,021                                                           | 3,297                                                            | 7,282                                                            | 37,849                                                           |
| 09 August 2019             | 34,835                                                           | 43,272                                                           | 3,437                                                            | 8,155                                                            | 41,283                                                           |
| 16 August 2019             | 33,907                                                           | 42,587                                                           | 3,664                                                            | 8,522                                                            | 43,221                                                           |
| 23 August 2019             | 35,226                                                           | 42,330                                                           | 3,284                                                            | 8,117                                                            | 43,383                                                           |
| 30 August 2019             | 36,773                                                           | 44,378                                                           | 3,303                                                            | 8,086                                                            | 44,671                                                           |
| 06 September 2019          | 38,439                                                           | 47,166                                                           | 3,523                                                            | 8,092                                                            | 44,884                                                           |
| 13 September 2019          | 38,758                                                           | 47,822                                                           | 4,074                                                            | 8,148                                                            | 44,404                                                           |
| 20 September 2019          | 35,918                                                           | 38,235                                                           | 2,732                                                            | 5,863                                                            | 38,971                                                           |
| 27 September 2019          | 37,031                                                           | 38,530                                                           | 2,866                                                            | 6,277                                                            | 38,679                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 04 April 2019              | 5,315                                                           | 129,660                                                               | 9,278                                                                 | 4,539                                                                 | 3,460                                                                  |
| 12 April 2019              | 5,305                                                           | 128,122                                                               | 9,063                                                                 | 4,603                                                                 | 3,299                                                                  |
| 18 April 2019              | 5,201                                                           | 126,005                                                               | 8,747                                                                 | 4,602                                                                 | 3,209                                                                  |
| 26 April 2019              | 5,184                                                           | 123,746                                                               | 8,210                                                                 | 4,786                                                                 | 3,134                                                                  |
| 03 May 2019                | 5,120                                                           | 119,848                                                               | 8,398                                                                 | 4,912                                                                 | 3,120                                                                  |
| 10 May 2019                | 5,114                                                           | 128,984                                                               | 8,916                                                                 | 5,023                                                                 | 3,270                                                                  |
| 17 May 2019                | 5,232                                                           | 138,445                                                               | 9,509                                                                 | 5,112                                                                 | 3,526                                                                  |
| 24 May 2019                | 5,419                                                           | 153,044                                                               | 10,010                                                                | 5,378                                                                 | 3,509                                                                  |
| 31 May 2019                | 5,654                                                           | 159,294                                                               | 11,348                                                                | 5,158                                                                 | 3,743                                                                  |
| 06 June 2019               | 5,623                                                           | 167,362                                                               | 12,654                                                                | 5,204                                                                 | 3,675                                                                  |
| 14 June 2019               | 5,449                                                           | 159,822                                                               | 15,429                                                                | 5,137                                                                 | 3,976                                                                  |
| 21 June 2019               | 4,979                                                           | 141,985                                                               | 10,665                                                                | 4,849                                                                 | 3,884                                                                  |
| 28 June 2019               | 5,158                                                           | 126,125                                                               | 10,353                                                                | 4,943                                                                 | 3,818                                                                  |
| 05 July 2019               | 5,218                                                           | 132,906                                                               | 10,505                                                                | 5,108                                                                 | 3,792                                                                  |
| 12 July 2019               | 5,170                                                           | 132,071                                                               | 10,681                                                                | 5,121                                                                 | 3,894                                                                  |
| 19 July 2019               | 5,128                                                           | 132,313                                                               | 10,501                                                                | 5,151                                                                 | 3,748                                                                  |
| 26 July 2019               | 5,071                                                           | 122,410                                                               | 10,534                                                                | 5,092                                                                 | 3,737                                                                  |
| 02 August 2019             | 5,159                                                           | 126,517                                                               | 10,774                                                                | 5,157                                                                 | 3,648                                                                  |
| 09 August 2019             | 5,348                                                           | 139,656                                                               | 11,035                                                                | 5,253                                                                 | 3,599                                                                  |
| 16 August 2019             | 5,619                                                           | 140,685                                                               | 11,097                                                                | 5,323                                                                 | 3,575                                                                  |
| 23 August 2019             | 5,749                                                           | 140,876                                                               | 10,458                                                                | 5,448                                                                 | 3,439                                                                  |
| 30 August 2019             | 5,915                                                           | 145,378                                                               | 11,399                                                                | 5,579                                                                 | 3,301                                                                  |
| 06 September 2019          | 6,056                                                           | 149,048                                                               | 12,846                                                                | 5,525                                                                 | 3,569                                                                  |
| 13 September 2019          | 6,161                                                           | 148,204                                                               | 14,993                                                                | 5,659                                                                 | 3,565                                                                  |
| 20 September 2019          | 6,062                                                           | 129,525                                                               | 9,793                                                                 | 5,622                                                                 | 3,470                                                                  |
| 27 September 2019          | 5,434                                                           | 130,784                                                               | 9,964                                                                 | 5,534                                                                 | 3,511                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
|                            |                                                                      |                                                                      |                                                                    |
| As At                      | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 04 April 2019              | 1,499                                                                | 793                                                                  | 65                                                                 |
| 12 April 2019              | 1,582                                                                | 804                                                                  | 72                                                                 |
| 18 April 2019              | 1,528                                                                | 800                                                                  | 64                                                                 |
| 26 April 2019              | 1,794                                                                | 786                                                                  | 61                                                                 |
| 03 May 2019                | 1,623                                                                | 788                                                                  | 61                                                                 |
| 10 May 2019                | 1,745                                                                | 782                                                                  | 63                                                                 |
| 17 May 2019                | 1,770                                                                | 783                                                                  | 74                                                                 |
| 24 May 2019                | 1,734                                                                | 777                                                                  | 79                                                                 |
| 31 May 2019                | 1,634                                                                | 789                                                                  | 79                                                                 |
| 06 June 2019               | 1,721                                                                | 788                                                                  | 76                                                                 |
| 14 June 2019               | 1,703                                                                | 809                                                                  | 76                                                                 |
| 21 June 2019               | 1,767                                                                | 798                                                                  | 76                                                                 |
| 28 June 2019               | 1,785                                                                | 824                                                                  | 80                                                                 |
| 05 July 2019               | 1,661                                                                | 790                                                                  | 76                                                                 |
| 12 July 2019               | 1,658                                                                | 784                                                                  | 80                                                                 |
| 19 July 2019               | 1,707                                                                | 777                                                                  | 80                                                                 |
| 26 July 2019               | 1,782                                                                | 781                                                                  | 82                                                                 |
| 02 August 2019             | 1,754                                                                | 785                                                                  | 83                                                                 |
| 09 August 2019             | 1,790                                                                | 798                                                                  | 85                                                                 |
| 16 August 2019             | 1,853                                                                | 797                                                                  | 85                                                                 |
| 23 August 2019             | 1,812                                                                | 804                                                                  | 104                                                                |
| 30 August 2019             | 1,870                                                                | 815                                                                  | 104                                                                |
| 06 September 2019          | 1,915                                                                | 799                                                                  | 102                                                                |
| 13 September 2019          | 1,856                                                                | 833                                                                  | 104                                                                |
| 20 September 2019          | 1,944                                                                | 823                                                                  | 104                                                                |
| 27 September 2019          | 1,918                                                                | 829                                                                  | 104                                                                |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 04 October 2019            | 1,367,778.24                         | 1,367,778.24                                           | 370,483.55                                                                 | 997,294.69                                                                     | 196,086.72                                                       |
| 11 October 2019            | 1,350,830.21                         | 1,350,830.21                                           | 367,979.33                                                                 | 982,850.88                                                                     | 185,588.97                                                       |
| 18 October 2019            | 1,359,290.08                         | 1,359,290.08                                           | 372,242.21                                                                 | 987,047.86                                                                     | 183,660.62                                                       |
| 25 October 2019            | 1,357,041.14                         | 1,357,041.14                                           | 363,891.99                                                                 | 993,149.15                                                                     | 174,701.77                                                       |
| 01 November 2019           | 1,431,401.19                         | 1,431,401.19                                           | 394,433.56                                                                 | 1,036,967.63                                                                   | 178,672.76                                                       |
| 08 November 2019           | 1,461,376.14                         | 1,461,376.14                                           | 405,054.47                                                                 | 1,056,321.66                                                                   | 174,886.32                                                       |
| 15 November 2019           | 1,488,439.64                         | 1,488,439.64                                           | 409,964.76                                                                 | 1,078,474.87                                                                   | 169,711.47                                                       |
| 22 November 2019           | 1,508,228.02                         | 1,508,228.02                                           | 411,870.69                                                                 | 1,096,357.33                                                                   | 166,101.91                                                       |
| 29 November 2019           | 1,544,762.56                         | 1,544,762.56                                           | 417,184.50                                                                 | 1,127,578.06                                                                   | 167,563.58                                                       |
| 06 December 2019           | 1,575,789.87                         | 1,575,789.87                                           | 418,365.95                                                                 | 1,157,423.93                                                                   | 168,400.62                                                       |
| 13 December 2019           | 1,592,156.64                         | 1,592,156.64                                           | 415,980.97                                                                 | 1,176,175.68                                                                   | 157,559.10                                                       |
| 20 December 2019           | 1,404,511.26                         | 1,404,511.26                                           | 364,067.50                                                                 | 1,040,443.77                                                                   | 144,015.73                                                       |
| 27 December 2019           | 1,318,022.13                         | 1,318,022.13                                           | 327,113.82                                                                 | 990,908.31                                                                     | 136,694.52                                                       |
| 03 January 2020            | 1,231,728.81                         | 1,231,728.81                                           | 295,069.38                                                                 | 936,659.42                                                                     | 133,170.95                                                       |
| 10 January 2020            | 1,343,182.06                         | 1,343,182.06                                           | 336,802.25                                                                 | 1,006,379.81                                                                   | 149,299.39                                                       |
| 17 January 2020            | 1,322,523.88                         | 1,322,523.88                                           | 334,078.98                                                                 | 988,444.90                                                                     | 143,501.62                                                       |
| 24 January 2020            | 1,368,794.50                         | 1,368,794.50                                           | 353,182.62                                                                 | 1,015,611.88                                                                   | 149,992.32                                                       |
| 31 January 2020            | 1,357,057.18                         | 1,357,057.18                                           | 350,610.17                                                                 | 1,006,447.01                                                                   | 145,334.08                                                       |
| 07 February 2020           | 1,411,030.19                         | 1,411,030.19                                           | 365,524.09                                                                 | 1,045,506.10                                                                   | 145,908.16                                                       |
| 14 February 2020           | 1,381,410.99                         | 1,381,410.99                                           | 355,815.68                                                                 | 1,025,595.31                                                                   | 136,058.44                                                       |
| 21 February 2020           | 1,427,484.24                         | 1,427,484.24                                           | 370,850.16                                                                 | 1,056,634.09                                                                   | 136,690.73                                                       |
| 28 February 2020           | 1,449,186.84                         | 1,449,186.84                                           | 376,597.57                                                                 | 1,072,589.27                                                                   | 135,643.11                                                       |
| 06 March 2020              | 1,532,939.83                         | 1,532,939.83                                           | 395,752.18                                                                 | 1,137,187.65                                                                   | 136,164.31                                                       |
| 13 March 2020              | 1,600,423.35                         | 1,600,423.35                                           | 418,248.31                                                                 | 1,182,175.05                                                                   | 136,474.70                                                       |
| 20 March 2020              | 1,526,625.57                         | 1,526,625.57                                           | 431,590.77                                                                 | 1,095,034.80                                                                   | 145,151.37                                                       |
| 27 March 2020              | 1,511,891.16                         | 1,511,891.16                                           | 415,115.01                                                                 | 1,096,776.15                                                                   | 146,635.06                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                      |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|                            | Outstanding Notional<br>(US\$mn) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/PHP /<br>Non-deliverable Forward |
| 04 October 2019            | 57,940.54                                                               | 253,271.10                                                              | 394,046.44                                                              | 14,273.88                                                               | 27,099.33                                                               |
| 11 October 2019            | 57,249.33                                                               | 245,375.61                                                              | 379,081.94                                                              | 14,366.59                                                               | 28,327.03                                                               |
| 18 October 2019            | 57,118.51                                                               | 238,717.65                                                              | 384,319.28                                                              | 15,025.80                                                               | 28,106.09                                                               |
| 25 October 2019            | 58,036.22                                                               | 228,379.84                                                              | 379,973.92                                                              | 15,509.31                                                               | 31,869.50                                                               |
| 01 November 2019           | 56,810.36                                                               | 234,382.89                                                              | 399,707.48                                                              | 15,585.87                                                               | 32,404.86                                                               |
| 08 November 2019           | 56,847.30                                                               | 238,681.32                                                              | 419,827.72                                                              | 15,375.97                                                               | 31,904.55                                                               |
| 15 November 2019           | 58,390.29                                                               | 248,349.85                                                              | 437,655.37                                                              | 16,145.86                                                               | 33,554.28                                                               |
| 22 November 2019           | 56,013.87                                                               | 261,546.56                                                              | 439,903.70                                                              | 15,924.27                                                               | 33,798.03                                                               |
| 29 November 2019           | 51,309.36                                                               | 256,293.91                                                              | 478,669.96                                                              | 16,601.40                                                               | 33,167.31                                                               |
| 06 December 2019           | 55,532.02                                                               | 255,891.57                                                              | 504,901.42                                                              | 18,789.72                                                               | 33,347.19                                                               |
| 13 December 2019           | 56,618.43                                                               | 259,359.85                                                              | 517,578.86                                                              | 18,140.49                                                               | 32,514.99                                                               |
| 20 December 2019           | 51,098.97                                                               | 224,693.15                                                              | 428,767.88                                                              | 13,489.21                                                               | 24,826.85                                                               |
| 27 December 2019           | 45,576.07                                                               | 212,837.43                                                              | 392,001.20                                                              | 13,561.04                                                               | 20,573.27                                                               |
| 03 January 2020            | 46,673.39                                                               | 198,655.28                                                              | 384,037.55                                                              | 13,990.97                                                               | 21,837.47                                                               |
| 10 January 2020            | 54,774.53                                                               | 210,175.80                                                              | 397,134.11                                                              | 17,531.97                                                               | 27,993.40                                                               |
| 17 January 2020            | 56,469.15                                                               | 208,502.41                                                              | 385,733.72                                                              | 17,684.27                                                               | 27,435.84                                                               |
| 24 January 2020            | 58,310.95                                                               | 213,004.94                                                              | 395,431.61                                                              | 15,930.32                                                               | 26,269.16                                                               |
| 31 January 2020            | 61,782.12                                                               | 229,142.13                                                              | 392,050.27                                                              | 16,929.41                                                               | 28,371.95                                                               |
| 07 February 2020           | 69,565.11                                                               | 236,174.37                                                              | 420,951.73                                                              | 18,041.85                                                               | 26,918.23                                                               |
| 14 February 2020           | 68,056.22                                                               | 234,750.29                                                              | 415,889.01                                                              | 15,939.68                                                               | 26,225.21                                                               |
| 21 February 2020           | 76,332.51                                                               | 242,977.68                                                              | 429,205.82                                                              | 15,522.41                                                               | 24,870.81                                                               |
| 28 February 2020           | 82,157.84                                                               | 235,331.08                                                              | 435,199.42                                                              | 16,653.65                                                               | 26,399.07                                                               |
| 06 March 2020              | 92,784.86                                                               | 259,383.04                                                              | 467,196.43                                                              | 19,133.62                                                               | 27,382.07                                                               |
| 13 March 2020              | 93,635.95                                                               | 264,912.88                                                              | 498,582.94                                                              | 20,342.61                                                               | 32,281.05                                                               |
| 20 March 2020              | 87,285.96                                                               | 266,988.22                                                              | 439,782.07                                                              | 16,715.15                                                               | 30,031.10                                                               |
| 27 March 2020              | 81,860.95                                                               | 270,535.16                                                              | 428,187.62                                                              | 17,235.77                                                               | 30,149.86                                                               |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 04 October 2019            | 375,286.43                                                             | 49,773.80                                                              | 1,007,673.72                                                                | 194,563.16                                                                  | 83,637.74                                                                   |
| 11 October 2019            | 394,100.71                                                             | 46,740.03                                                              | 985,801.45                                                                  | 194,667.60                                                                  | 84,419.39                                                                   |
| 18 October 2019            | 402,461.99                                                             | 49,880.14                                                              | 1,009,625.26                                                                | 178,447.40                                                                  | 82,945.46                                                                   |
| 25 October 2019            | 418,142.44                                                             | 50,428.14                                                              | 1,008,177.24                                                                | 176,098.84                                                                  | 81,923.47                                                                   |
| 01 November 2019           | 453,262.25                                                             | 60,574.70                                                              | 1,080,987.74                                                                | 177,127.38                                                                  | 83,078.41                                                                   |
| 08 November 2019           | 467,270.35                                                             | 56,582.61                                                              | 1,111,878.81                                                                | 177,181.82                                                                  | 84,461.37                                                                   |
| 15 November 2019           | 471,731.12                                                             | 52,901.41                                                              | 1,143,057.60                                                                | 176,130.25                                                                  | 81,494.01                                                                   |
| 22 November 2019           | 478,215.65                                                             | 56,724.02                                                              | 1,162,075.69                                                                | 181,508.47                                                                  | 78,134.47                                                                   |
| 29 November 2019           | 478,534.04                                                             | 62,623.00                                                              | 1,196,988.62                                                                | 185,119.05                                                                  | 76,725.65                                                                   |
| 06 December 2019           | 485,077.15                                                             | 53,850.18                                                              | 1,206,362.60                                                                | 205,922.64                                                                  | 80,012.25                                                                   |
| 13 December 2019           | 496,844.61                                                             | 53,540.32                                                              | 1,206,810.73                                                                | 222,415.40                                                                  | 81,196.53                                                                   |
| 20 December 2019           | 471,721.16                                                             | 45,898.31                                                              | 1,088,460.45                                                                | 156,352.32                                                                  | 76,754.79                                                                   |
| 27 December 2019           | 453,372.89                                                             | 43,405.72                                                              | 1,013,908.76                                                                | 148,597.02                                                                  | 76,462.19                                                                   |
| 03 January 2020            | 395,399.49                                                             | 37,963.71                                                              | 934,891.77                                                                  | 146,316.36                                                                  | 73,494.35                                                                   |
| 10 January 2020            | 439,911.19                                                             | 46,361.67                                                              | 1,027,648.67                                                                | 152,691.18                                                                  | 82,859.38                                                                   |
| 17 January 2020            | 432,031.79                                                             | 51,165.08                                                              | 1,006,188.79                                                                | 158,543.43                                                                  | 78,091.25                                                                   |
| 24 January 2020            | 452,611.09                                                             | 57,244.09                                                              | 1,049,847.11                                                                | 159,789.00                                                                  | 80,707.25                                                                   |
| 31 January 2020            | 426,418.83                                                             | 57,028.38                                                              | 1,036,919.36                                                                | 162,097.12                                                                  | 80,992.13                                                                   |
| 07 February 2020           | 434,007.76                                                             | 59,462.98                                                              | 1,086,571.86                                                                | 165,640.32                                                                  | 77,327.65                                                                   |
| 14 February 2020           | 428,277.83                                                             | 56,214.32                                                              | 1,054,999.42                                                                | 166,845.82                                                                  | 77,135.87                                                                   |
| 21 February 2020           | 438,655.31                                                             | 63,228.97                                                              | 1,093,996.66                                                                | 171,761.62                                                                  | 78,704.11                                                                   |
| 28 February 2020           | 452,352.63                                                             | 65,450.04                                                              | 1,098,888.33                                                                | 180,764.00                                                                  | 80,382.75                                                                   |
| 06 March 2020              | 466,088.46                                                             | 64,807.05                                                              | 1,155,140.79                                                                | 203,286.68                                                                  | 80,630.54                                                                   |
| 13 March 2020              | 489,914.70                                                             | 64,278.53                                                              | 1,185,944.95                                                                | 236,075.86                                                                  | 80,869.51                                                                   |
| 20 March 2020              | 477,047.18                                                             | 63,624.51                                                              | 1,159,532.96                                                                | 182,555.69                                                                  | 84,940.71                                                                   |
| 27 March 2020              | 478,386.85                                                             | 58,899.89                                                              | 1,144,382.92                                                                | 181,127.33                                                                  | 84,650.46                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 04 October 2019            | 56,462.57                                                                       | 17,767.65                                                                  | 6,957.39                                                                   | 716.02                                                                   | 146,728                                 |
| 11 October 2019            | 57,755.35                                                                       | 20,534.19                                                                  | 6,941.14                                                                   | 711.09                                                                   | 147,823                                 |
| 18 October 2019            | 60,031.43                                                                       | 20,395.80                                                                  | 7,146.33                                                                   | 698.39                                                                   | 146,354                                 |
| 25 October 2019            | 63,113.02                                                                       | 19,774.15                                                                  | 7,255.76                                                                   | 698.67                                                                   | 147,477                                 |
| 01 November 2019           | 64,076.34                                                                       | 17,997.93                                                                  | 7,428.17                                                                   | 705.21                                                                   | 155,555                                 |
| 08 November 2019           | 61,351.96                                                                       | 18,094.21                                                                  | 7,713.66                                                                   | 694.31                                                                   | 161,659                                 |
| 15 November 2019           | 61,372.07                                                                       | 18,112.11                                                                  | 7,579.37                                                                   | 694.22                                                                   | 166,304                                 |
| 22 November 2019           | 59,993.57                                                                       | 18,295.20                                                                  | 7,519.40                                                                   | 701.22                                                                   | 167,823                                 |
| 29 November 2019           | 59,752.03                                                                       | 18,124.41                                                                  | 7,359.94                                                                   | 692.87                                                                   | 165,709                                 |
| 06 December 2019           | 57,008.19                                                                       | 18,288.14                                                                  | 7,513.83                                                                   | 682.23                                                                   | 170,405                                 |
| 13 December 2019           | 56,378.36                                                                       | 18,490.49                                                                  | 6,171.05                                                                   | 694.08                                                                   | 181,250                                 |
| 20 December 2019           | 60,069.15                                                                       | 16,156.39                                                                  | 5,862.36                                                                   | 855.80                                                                   | 158,161                                 |
| 27 December 2019           | 56,610.20                                                                       | 15,770.48                                                                  | 5,836.04                                                                   | 837.44                                                                   | 145,799                                 |
| 03 January 2020            | 55,129.49                                                                       | 15,357.25                                                                  | 5,695.71                                                                   | 843.88                                                                   | 141,741                                 |
| 10 January 2020            | 55,679.21                                                                       | 17,749.96                                                                  | 5,890.78                                                                   | 662.87                                                                   | 162,560                                 |
| 17 January 2020            | 56,335.03                                                                       | 16,822.47                                                                  | 5,869.56                                                                   | 673.35                                                                   | 165,517                                 |
| 24 January 2020            | 54,588.13                                                                       | 17,272.46                                                                  | 5,917.34                                                                   | 673.21                                                                   | 171,902                                 |
| 31 January 2020            | 54,190.20                                                                       | 16,377.09                                                                  | 5,835.72                                                                   | 645.56                                                                   | 180,450                                 |
| 07 February 2020           | 56,173.48                                                                       | 18,678.07                                                                  | 6,002.33                                                                   | 636.49                                                                   | 201,718                                 |
| 14 February 2020           | 58,083.82                                                                       | 17,575.80                                                                  | 6,039.02                                                                   | 731.25                                                                   | 196,783                                 |
| 21 February 2020           | 57,788.01                                                                       | 18,497.53                                                                  | 6,077.86                                                                   | 658.46                                                                   | 202,461                                 |
| 28 February 2020           | 64,875.95                                                                       | 17,535.45                                                                  | 6,101.31                                                                   | 639.06                                                                   | 208,516                                 |
| 06 March 2020              | 68,930.24                                                                       | 18,168.49                                                                  | 6,137.38                                                                   | 645.72                                                                   | 228,204                                 |
| 13 March 2020              | 72,104.91                                                                       | 18,589.28                                                                  | 6,194.51                                                                   | 644.34                                                                   | 241,628                                 |
| 20 March 2020              | 73,643.69                                                                       | 19,292.11                                                                  | 6,016.75                                                                   | 643.66                                                                   | 232,345                                 |
| 27 March 2020              | 77,316.98                                                                       | 17,667.25                                                                  | 6,116.02                                                                   | 630.20                                                                   | 225,537                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 04 October 2019            | 146,728                                                | 41,015                                                                     | 105,713                                                                        | 12,239                                                           | 11,142                                                           |
| 11 October 2019            | 147,823                                                | 40,615                                                                     | 107,208                                                                        | 11,375                                                           | 11,302                                                           |
| 18 October 2019            | 146,354                                                | 39,862                                                                     | 106,492                                                                        | 11,097                                                           | 11,200                                                           |
| 25 October 2019            | 147,477                                                | 39,087                                                                     | 108,390                                                                        | 10,878                                                           | 11,879                                                           |
| 01 November 2019           | 155,555                                                | 42,642                                                                     | 112,913                                                                        | 11,063                                                           | 11,895                                                           |
| 08 November 2019           | 161,659                                                | 44,523                                                                     | 117,136                                                                        | 10,925                                                           | 12,025                                                           |
| 15 November 2019           | 166,304                                                | 45,187                                                                     | 121,117                                                                        | 10,571                                                           | 12,264                                                           |
| 22 November 2019           | 167,823                                                | 45,141                                                                     | 122,682                                                                        | 10,432                                                           | 12,152                                                           |
| 29 November 2019           | 165,709                                                | 42,814                                                                     | 122,895                                                                        | 10,233                                                           | 10,892                                                           |
| 06 December 2019           | 170,405                                                | 41,866                                                                     | 128,539                                                                        | 10,026                                                           | 11,655                                                           |
| 13 December 2019           | 181,250                                                | 42,360                                                                     | 138,890                                                                        | 9,688                                                            | 12,735                                                           |
| 20 December 2019           | 158,161                                                | 40,383                                                                     | 117,778                                                                        | 8,493                                                            | 11,246                                                           |
| 27 December 2019           | 145,799                                                | 34,753                                                                     | 111,046                                                                        | 8,238                                                            | 10,289                                                           |
| 03 January 2020            | 141,741                                                | 33,077                                                                     | 108,664                                                                        | 8,150                                                            | 10,762                                                           |
| 10 January 2020            | 162,560                                                | 37,892                                                                     | 124,668                                                                        | 8,516                                                            | 13,390                                                           |
| 17 January 2020            | 165,517                                                | 39,571                                                                     | 125,946                                                                        | 8,465                                                            | 14,162                                                           |
| 24 January 2020            | 171,902                                                | 42,262                                                                     | 129,640                                                                        | 8,881                                                            | 15,141                                                           |
| 31 January 2020            | 180,450                                                | 45,175                                                                     | 135,275                                                                        | 8,592                                                            | 16,937                                                           |
| 07 February 2020           | 201,718                                                | 50,674                                                                     | 151,044                                                                        | 8,934                                                            | 19,300                                                           |
| 14 February 2020           | 196,783                                                | 49,005                                                                     | 147,778                                                                        | 8,499                                                            | 18,278                                                           |
| 21 February 2020           | 202,461                                                | 50,209                                                                     | 152,252                                                                        | 8,380                                                            | 18,776                                                           |
| 28 February 2020           | 208,516                                                | 50,424                                                                     | 158,092                                                                        | 8,487                                                            | 20,656                                                           |
| 06 March 2020              | 228,204                                                | 55,575                                                                     | 172,629                                                                        | 8,392                                                            | 23,128                                                           |
| 13 March 2020              | 241,628                                                | 59,530                                                                     | 182,099                                                                        | 8,526                                                            | 24,530                                                           |
| 20 March 2020              | 232,345                                                | 64,270                                                                     | 168,075                                                                        | 8,499                                                            | 23,151                                                           |
| 27 March 2020              | 225,537                                                | 59,972                                                                     | 165,565                                                                        | 8,552                                                            | 21,681                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 04 October 2019            | 34,000                                                           | 38,437                                                           | 2,921                                                            | 6,534                                                            | 35,869                                                           |
| 11 October 2019            | 33,401                                                           | 38,342                                                           | 3,043                                                            | 6,622                                                            | 38,193                                                           |
| 18 October 2019            | 31,914                                                           | 39,436                                                           | 3,309                                                            | 6,443                                                            | 37,332                                                           |
| 25 October 2019            | 30,341                                                           | 39,832                                                           | 3,402                                                            | 7,382                                                            | 38,230                                                           |
| 01 November 2019           | 30,171                                                           | 43,299                                                           | 3,485                                                            | 8,055                                                            | 41,850                                                           |
| 08 November 2019           | 32,468                                                           | 45,020                                                           | 3,435                                                            | 8,282                                                            | 43,772                                                           |
| 15 November 2019           | 33,316                                                           | 47,731                                                           | 3,519                                                            | 8,863                                                            | 44,153                                                           |
| 22 November 2019           | 34,609                                                           | 49,066                                                           | 3,417                                                            | 9,164                                                            | 42,848                                                           |
| 29 November 2019           | 34,345                                                           | 48,919                                                           | 3,562                                                            | 8,857                                                            | 42,551                                                           |
| 06 December 2019           | 35,066                                                           | 53,165                                                           | 3,987                                                            | 9,183                                                            | 40,926                                                           |
| 13 December 2019           | 37,076                                                           | 58,065                                                           | 4,122                                                            | 9,001                                                            | 43,980                                                           |
| 20 December 2019           | 33,180                                                           | 49,795                                                           | 2,761                                                            | 6,397                                                            | 41,154                                                           |
| 27 December 2019           | 30,975                                                           | 44,619                                                           | 2,768                                                            | 5,178                                                            | 38,721                                                           |
| 03 January 2020            | 28,213                                                           | 44,807                                                           | 2,955                                                            | 5,520                                                            | 36,414                                                           |
| 10 January 2020            | 33,649                                                           | 50,065                                                           | 3,600                                                            | 6,969                                                            | 40,960                                                           |
| 17 January 2020            | 34,977                                                           | 50,986                                                           | 3,587                                                            | 7,605                                                            | 39,986                                                           |
| 24 January 2020            | 35,068                                                           | 54,047                                                           | 3,438                                                            | 8,002                                                            | 41,618                                                           |
| 31 January 2020            | 36,021                                                           | 59,540                                                           | 3,668                                                            | 8,636                                                            | 41,134                                                           |
| 07 February 2020           | 39,821                                                           | 69,406                                                           | 3,927                                                            | 8,506                                                            | 45,713                                                           |
| 14 February 2020           | 37,672                                                           | 69,030                                                           | 3,431                                                            | 8,167                                                            | 45,773                                                           |
| 21 February 2020           | 38,329                                                           | 71,653                                                           | 3,403                                                            | 7,797                                                            | 47,920                                                           |
| 28 February 2020           | 36,366                                                           | 73,264                                                           | 3,720                                                            | 8,029                                                            | 51,482                                                           |
| 06 March 2020              | 44,790                                                           | 77,534                                                           | 4,217                                                            | 8,585                                                            | 54,657                                                           |
| 13 March 2020              | 48,183                                                           | 82,036                                                           | 4,529                                                            | 9,380                                                            | 57,168                                                           |
| 20 March 2020              | 49,566                                                           | 77,121                                                           | 3,548                                                            | 8,945                                                            | 55,256                                                           |
| 27 March 2020              | 50,852                                                           | 72,536                                                           | 3,844                                                            | 8,849                                                            | 53,055                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 04 October 2019            | 5,586                                                           | 124,596                                                               | 10,496                                                                | 5,401                                                                 | 3,395                                                                  |
| 11 October 2019            | 5,545                                                           | 125,465                                                               | 10,555                                                                | 5,453                                                                 | 3,463                                                                  |
| 18 October 2019            | 5,623                                                           | 124,505                                                               | 10,089                                                                | 5,258                                                                 | 3,602                                                                  |
| 25 October 2019            | 5,533                                                           | 125,412                                                               | 10,212                                                                | 5,178                                                                 | 3,796                                                                  |
| 01 November 2019           | 5,737                                                           | 133,506                                                               | 10,214                                                                | 5,100                                                                 | 3,890                                                                  |
| 08 November 2019           | 5,733                                                           | 139,449                                                               | 10,359                                                                | 5,089                                                                 | 3,923                                                                  |
| 15 November 2019           | 5,888                                                           | 144,434                                                               | 10,071                                                                | 4,982                                                                 | 3,977                                                                  |
| 22 November 2019           | 6,136                                                           | 145,338                                                               | 10,916                                                                | 4,860                                                                 | 3,902                                                                  |
| 29 November 2019           | 6,350                                                           | 142,786                                                               | 11,594                                                                | 4,670                                                                 | 3,877                                                                  |
| 06 December 2019           | 6,397                                                           | 145,862                                                               | 13,016                                                                | 5,045                                                                 | 3,710                                                                  |
| 13 December 2019           | 6,583                                                           | 154,390                                                               | 15,155                                                                | 5,126                                                                 | 3,807                                                                  |
| 20 December 2019           | 5,135                                                           | 136,863                                                               | 9,817                                                                 | 4,854                                                                 | 3,981                                                                  |
| 27 December 2019           | 5,011                                                           | 125,091                                                               | 9,532                                                                 | 4,779                                                                 | 3,826                                                                  |
| 03 January 2020            | 4,921                                                           | 121,751                                                               | 9,243                                                                 | 4,596                                                                 | 3,639                                                                  |
| 10 January 2020            | 5,412                                                           | 141,737                                                               | 9,582                                                                 | 4,901                                                                 | 3,720                                                                  |
| 17 January 2020            | 5,749                                                           | 144,539                                                               | 9,569                                                                 | 4,939                                                                 | 3,836                                                                  |
| 24 January 2020            | 5,707                                                           | 150,988                                                               | 9,446                                                                 | 5,216                                                                 | 3,672                                                                  |
| 31 January 2020            | 5,922                                                           | 159,815                                                               | 9,297                                                                 | 5,181                                                                 | 3,625                                                                  |
| 07 February 2020           | 6,111                                                           | 180,644                                                               | 9,455                                                                 | 5,320                                                                 | 3,600                                                                  |
| 14 February 2020           | 5,933                                                           | 175,617                                                               | 9,597                                                                 | 5,213                                                                 | 3,694                                                                  |
| 21 February 2020           | 6,203                                                           | 180,245                                                               | 10,374                                                                | 5,363                                                                 | 3,737                                                                  |
| 28 February 2020           | 6,512                                                           | 185,109                                                               | 11,315                                                                | 5,480                                                                 | 3,984                                                                  |
| 06 March 2020              | 6,901                                                           | 202,522                                                               | 13,419                                                                | 5,396                                                                 | 4,182                                                                  |
| 13 March 2020              | 7,276                                                           | 213,164                                                               | 15,892                                                                | 5,569                                                                 | 4,258                                                                  |
| 20 March 2020              | 6,259                                                           | 209,077                                                               | 10,426                                                                | 5,698                                                                 | 4,359                                                                  |
| 27 March 2020              | 6,168                                                           | 202,079                                                               | 10,462                                                                | 5,750                                                                 | 4,576                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 04 October 2019            | 1,923                                                                | 814                                                                  | 103                                                                |
| 11 October 2019            | 1,969                                                                | 816                                                                  | 102                                                                |
| 18 October 2019            | 1,987                                                                | 816                                                                  | 97                                                                 |
| 25 October 2019            | 1,970                                                                | 812                                                                  | 97                                                                 |
| 01 November 2019           | 1,909                                                                | 838                                                                  | 98                                                                 |
| 08 November 2019           | 1,885                                                                | 860                                                                  | 94                                                                 |
| 15 November 2019           | 1,899                                                                | 847                                                                  | 94                                                                 |
| 22 November 2019           | 1,874                                                                | 837                                                                  | 96                                                                 |
| 29 November 2019           | 1,848                                                                | 842                                                                  | 92                                                                 |
| 06 December 2019           | 1,836                                                                | 848                                                                  | 88                                                                 |
| 13 December 2019           | 1,837                                                                | 841                                                                  | 94                                                                 |
| 20 December 2019           | 1,730                                                                | 819                                                                  | 97                                                                 |
| 27 December 2019           | 1,664                                                                | 813                                                                  | 94                                                                 |
| 03 January 2020            | 1,628                                                                | 788                                                                  | 96                                                                 |
| 10 January 2020            | 1,743                                                                | 796                                                                  | 81                                                                 |
| 17 January 2020            | 1,737                                                                | 807                                                                  | 90                                                                 |
| 24 January 2020            | 1,699                                                                | 791                                                                  | 90                                                                 |
| 31 January 2020            | 1,666                                                                | 779                                                                  | 87                                                                 |
| 07 February 2020           | 1,825                                                                | 785                                                                  | 89                                                                 |
| 14 February 2020           | 1,775                                                                | 800                                                                  | 87                                                                 |
| 21 February 2020           | 1,860                                                                | 789                                                                  | 93                                                                 |
| 28 February 2020           | 1,756                                                                | 785                                                                  | 87                                                                 |
| 06 March 2020              | 1,808                                                                | 789                                                                  | 88                                                                 |
| 13 March 2020              | 1,852                                                                | 806                                                                  | 87                                                                 |
| 20 March 2020              | 1,915                                                                | 783                                                                  | 87                                                                 |
| 27 March 2020              | 1,802                                                                | 783                                                                  | 85                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 03 April 2020              | 1,527,576.86                          | 1,527,576.86                                            | 430,336.15                                                                  | 1,097,240.72                                                                    | 146,541.63                                                        |
| 09 April 2020              | 1,470,558.21                          | 1,470,558.21                                            | 423,667.72                                                                  | 1,046,890.49                                                                    | 145,684.72                                                        |
| 17 April 2020              | 1,415,397.72                          | 1,415,397.72                                            | 416,092.26                                                                  | 999,305.45                                                                      | 142,451.31                                                        |
| 24 April 2020              | 1,391,929.29                          | 1,391,929.29                                            | 405,490.56                                                                  | 986,438.73                                                                      | 133,298.67                                                        |
| 29 April 2020              | 1,401,861.57                          | 1,401,861.57                                            | 414,550.23                                                                  | 987,311.34                                                                      | 139,382.19                                                        |
| 08 May 2020                | 1,373,490.03                          | 1,373,490.03                                            | 407,112.12                                                                  | 966,377.91                                                                      | 132,623.20                                                        |
| 15 May 2020                | 1,413,166.78                          | 1,413,166.78                                            | 425,342.85                                                                  | 987,823.93                                                                      | 142,825.95                                                        |
| 22 May 2020                | 1,419,295.28                          | 1,419,295.28                                            | 427,380.55                                                                  | 991,914.73                                                                      | 147,148.49                                                        |
| 29 May 2020                | 1,396,969.68                          | 1,396,969.68                                            | 416,992.16                                                                  | 979,977.52                                                                      | 150,736.14                                                        |
| 05 June 2020               | 1,488,548.32                          | 1,488,548.32                                            | 437,915.15                                                                  | 1,050,633.17                                                                    | 164,783.48                                                        |
| 12 June 2020               | 1,538,391.08                          | 1,538,391.08                                            | 451,432.11                                                                  | 1,086,958.97                                                                    | 171,776.12                                                        |
| 19 June 2020               | 1,425,173.79                          | 1,425,173.79                                            | 410,179.99                                                                  | 1,014,993.79                                                                    | 162,859.71                                                        |
| 26 June 2020               | 1,422,360.79                          | 1,422,360.79                                            | 401,744.06                                                                  | 1,020,616.72                                                                    | 159,492.90                                                        |
| 03 July 2020               | 1,344,371.77                          | 1,344,371.77                                            | 385,094.57                                                                  | 959,277.20                                                                      | 150,252.72                                                        |
| 10 July 2020               | 1,325,941.48                          | 1,325,941.48                                            | 378,802.23                                                                  | 947,139.24                                                                      | 149,195.80                                                        |
| 17 July 2020               | 1,289,020.03                          | 1,289,020.03                                            | 367,554.68                                                                  | 921,465.34                                                                      | 142,823.67                                                        |
| 24 July 2020               | 1,270,291.08                          | 1,270,291.08                                            | 351,802.93                                                                  | 918,488.15                                                                      | 143,504.21                                                        |
| 31 July 2020               | 1,316,508.25                          | 1,316,508.25                                            | 367,962.73                                                                  | 948,545.52                                                                      | 148,888.86                                                        |
| 07 August 2020             | 1,284,021.84                          | 1,284,021.84                                            | 360,444.59                                                                  | 923,577.25                                                                      | 142,993.74                                                        |
| 14 August 2020             | 1,296,942.50                          | 1,296,942.50                                            | 364,923.69                                                                  | 932,018.81                                                                      | 140,405.64                                                        |
| 21 August 2020             | 1,283,873.88                          | 1,283,873.88                                            | 359,572.35                                                                  | 924,301.53                                                                      | 140,635.89                                                        |
| 28 August 2020             | 1,308,954.15                          | 1,308,954.15                                            | 369,719.47                                                                  | 939,234.68                                                                      | 140,163.07                                                        |
| 04 September 2020          | 1,288,625.42                          | 1,288,625.42                                            | 359,816.84                                                                  | 928,808.58                                                                      | 132,993.88                                                        |
| 11 September 2020          | 1,335,885.60                          | 1,335,885.60                                            | 378,783.33                                                                  | 957,102.27                                                                      | 133,109.46                                                        |
| 18 September 2020          | 1,236,901.28                          | 1,236,901.28                                            | 350,682.33                                                                  | 886,218.95                                                                      | 128,548.30                                                        |
| 25 September 2020          | 1,330,045.38                          | 1,330,045.38                                            | 383,105.44                                                                  | 946,939.94                                                                      | 131,432.50                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|--|
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
| As At                      | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |  |
| 03 April 2020              | 79,597.50                                                              | 253,318.36                                                             | 446,116.31                                                             | 17,396.01                                                              | 30,899.35                                                              |  |
| 09 April 2020              | 74,823.48                                                              | 247,399.66                                                             | 434,828.20                                                             | 18,826.92                                                              | 33,030.64                                                              |  |
| 17 April 2020              | 68,420.73                                                              | 245,972.25                                                             | 407,012.47                                                             | 17,211.69                                                              | 28,075.04                                                              |  |
| 24 April 2020              | 66,512.10                                                              | 252,945.69                                                             | 395,404.56                                                             | 15,259.12                                                              | 26,499.61                                                              |  |
| 29 April 2020              | 64,510.57                                                              | 255,586.97                                                             | 378,045.22                                                             | 15,264.07                                                              | 26,593.70                                                              |  |
| 08 May 2020                | 59,511.89                                                              | 228,780.59                                                             | 381,748.35                                                             | 14,875.09                                                              | 25,415.91                                                              |  |
| 15 May 2020                | 60,832.06                                                              | 232,699.28                                                             | 382,047.75                                                             | 15,563.70                                                              | 27,409.51                                                              |  |
| 22 May 2020                | 61,844.31                                                              | 240,279.94                                                             | 368,836.21                                                             | 14,293.82                                                              | 26,599.64                                                              |  |
| 29 May 2020                | 61,159.96                                                              | 217,386.57                                                             | 366,718.48                                                             | 13,750.40                                                              | 25,007.63                                                              |  |
| 05 June 2020               | 68,149.86                                                              | 222,961.67                                                             | 390,500.40                                                             | 17,647.01                                                              | 27,379.57                                                              |  |
| 12 June 2020               | 73,603.66                                                              | 220,975.18                                                             | 406,163.36                                                             | 19,546.43                                                              | 27,816.47                                                              |  |
| 19 June 2020               | 67,971.92                                                              | 201,427.30                                                             | 351,624.92                                                             | 14,470.12                                                              | 21,510.35                                                              |  |
| 26 June 2020               | 68,463.96                                                              | 203,557.47                                                             | 353,310.68                                                             | 15,813.60                                                              | 21,977.17                                                              |  |
| 03 July 2020               | 68,074.72                                                              | 193,234.58                                                             | 343,650.36                                                             | 15,660.32                                                              | 21,514.37                                                              |  |
| 10 July 2020               | 64,595.34                                                              | 191,794.93                                                             | 335,460.65                                                             | 15,164.23                                                              | 20,581.89                                                              |  |
| 17 July 2020               | 62,278.97                                                              | 189,057.32                                                             | 327,175.95                                                             | 14,148.44                                                              | 20,078.42                                                              |  |
| 24 July 2020               | 64,825.80                                                              | 175,607.85                                                             | 326,239.71                                                             | 14,268.82                                                              | 19,856.22                                                              |  |
| 31 July 2020               | 65,611.36                                                              | 173,312.84                                                             | 330,329.65                                                             | 14,363.67                                                              | 20,293.61                                                              |  |
| 07 August 2020             | 62,318.38                                                              | 162,712.01                                                             | 329,665.65                                                             | 15,326.36                                                              | 22,494.11                                                              |  |
| 14 August 2020             | 62,396.94                                                              | 164,567.74                                                             | 333,103.80                                                             | 16,362.65                                                              | 22,770.09                                                              |  |
| 21 August 2020             | 60,636.98                                                              | 164,348.18                                                             | 328,441.80                                                             | 16,128.99                                                              | 23,526.35                                                              |  |
| 28 August 2020             | 57,684.49                                                              | 177,532.63                                                             | 327,240.56                                                             | 15,076.64                                                              | 22,334.43                                                              |  |
| 04 September 2020          | 58,848.67                                                              | 174,651.70                                                             | 328,122.20                                                             | 16,277.14                                                              | 24,652.33                                                              |  |
| 11 September 2020          | 59,471.12                                                              | 183,321.22                                                             | 340,632.06                                                             | 17,375.30                                                              | 25,074.86                                                              |  |
| 18 September 2020          | 50,308.89                                                              | 171,777.33                                                             | 297,864.50                                                             | 12,720.60                                                              | 20,301.25                                                              |  |
| 25 September 2020          | 52,276.05                                                              | 184,587.51                                                             | 303,798.97                                                             | 15,977.70                                                              | 21,430.78                                                              |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 03 April 2020              | 500,225.85                                                             | 53,481.86                                                              | 1,157,652.83                                                                | 180,424.89                                                                  | 85,702.22                                                                   |
| 09 April 2020              | 466,544.17                                                             | 49,420.42                                                              | 1,098,736.02                                                                | 184,900.76                                                                  | 87,654.60                                                                   |
| 17 April 2020              | 455,077.82                                                             | 51,176.40                                                              | 1,064,385.40                                                                | 165,976.54                                                                  | 91,016.83                                                                   |
| 24 April 2020              | 455,082.41                                                             | 46,927.14                                                              | 1,037,624.14                                                                | 169,226.32                                                                  | 92,309.53                                                                   |
| 29 April 2020              | 472,730.80                                                             | 49,748.05                                                              | 1,041,024.01                                                                | 178,275.41                                                                  | 90,577.19                                                                   |
| 08 May 2020                | 488,323.11                                                             | 42,211.90                                                              | 1,013,020.51                                                                | 176,450.51                                                                  | 96,627.85                                                                   |
| 15 May 2020                | 508,567.18                                                             | 43,221.35                                                              | 1,044,124.94                                                                | 179,323.26                                                                  | 101,266.45                                                                  |
| 22 May 2020                | 518,633.64                                                             | 41,659.24                                                              | 1,048,608.06                                                                | 181,721.12                                                                  | 100,689.23                                                                  |
| 29 May 2020                | 512,006.95                                                             | 50,203.56                                                              | 1,020,809.46                                                                | 184,027.05                                                                  | 107,781.29                                                                  |
| 05 June 2020               | 542,458.64                                                             | 54,667.70                                                              | 1,098,051.59                                                                | 197,926.23                                                                  | 108,272.35                                                                  |
| 12 June 2020               | 554,052.56                                                             | 64,457.31                                                              | 1,132,921.05                                                                | 212,262.01                                                                  | 109,585.83                                                                  |
| 19 June 2020               | 522,744.68                                                             | 82,564.78                                                              | 1,054,708.98                                                                | 187,743.20                                                                  | 103,928.01                                                                  |
| 26 June 2020               | 520,104.71                                                             | 79,640.29                                                              | 1,054,208.96                                                                | 187,200.70                                                                  | 107,062.95                                                                  |
| 03 July 2020               | 504,100.10                                                             | 47,884.60                                                              | 971,736.90                                                                  | 190,727.73                                                                  | 110,068.27                                                                  |
| 10 July 2020               | 505,202.07                                                             | 43,946.56                                                              | 954,920.65                                                                  | 192,020.05                                                                  | 109,869.82                                                                  |
| 17 July 2020               | 488,576.27                                                             | 44,880.97                                                              | 925,879.69                                                                  | 192,555.84                                                                  | 101,154.75                                                                  |
| 24 July 2020               | 485,455.06                                                             | 40,533.41                                                              | 913,808.54                                                                  | 192,081.87                                                                  | 96,674.24                                                                   |
| 31 July 2020               | 512,485.33                                                             | 51,222.93                                                              | 967,202.44                                                                  | 192,750.74                                                                  | 91,220.23                                                                   |
| 07 August 2020             | 507,159.44                                                             | 41,352.15                                                              | 930,948.76                                                                  | 196,722.83                                                                  | 91,867.05                                                                   |
| 14 August 2020             | 511,548.28                                                             | 45,787.36                                                              | 940,774.37                                                                  | 197,064.18                                                                  | 95,857.89                                                                   |
| 21 August 2020             | 505,670.17                                                             | 44,485.52                                                              | 934,095.45                                                                  | 193,858.67                                                                  | 93,610.08                                                                   |
| 28 August 2020             | 513,621.18                                                             | 55,301.16                                                              | 956,129.70                                                                  | 208,119.43                                                                  | 86,354.95                                                                   |
| 04 September 2020          | 506,472.97                                                             | 46,606.54                                                              | 939,831.78                                                                  | 207,184.70                                                                  | 82,798.47                                                                   |
| 11 September 2020          | 528,360.73                                                             | 48,540.87                                                              | 970,110.64                                                                  | 226,802.23                                                                  | 79,524.46                                                                   |
| 18 September 2020          | 510,535.52                                                             | 44,844.89                                                              | 918,571.81                                                                  | 186,320.39                                                                  | 75,202.27                                                                   |
| 25 September 2020          | 573,000.19                                                             | 47,541.69                                                              | 1,003,168.54                                                                | 196,292.48                                                                  | 71,538.25                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 03 April 2020              | 79,780.64                                                                       | 17,389.39                                                                  | 5,996.61                                                                   | 630.29                                                                   | 221,998                                 |                       |
| 09 April 2020              | 76,335.83                                                                       | 16,177.62                                                                  | 6,126.21                                                                   | 627.17                                                                   | 201,062                                 |                       |
| 17 April 2020              | 70,960.88                                                                       | 16,363.75                                                                  | 6,067.29                                                                   | 627.02                                                                   | 179,683                                 |                       |
| 24 April 2020              | 68,337.89                                                                       | 17,444.42                                                                  | 6,365.49                                                                   | 621.49                                                                   | 167,084                                 |                       |
| 29 April 2020              | 68,940.78                                                                       | 16,134.67                                                                  | 6,288.01                                                                   | 621.51                                                                   | 161,187                                 |                       |
| 08 May 2020                | 64,290.90                                                                       | 16,494.15                                                                  | 5,988.46                                                                   | 617.65                                                                   | 158,470                                 |                       |
| 15 May 2020                | 65,729.21                                                                       | 16,129.69                                                                  | 5,975.73                                                                   | 617.49                                                                   | 163,921                                 |                       |
| 22 May 2020                | 65,372.33                                                                       | 16,337.20                                                                  | 5,960.64                                                                   | 606.70                                                                   | 162,956                                 |                       |
| 29 May 2020                | 62,317.72                                                                       | 15,429.02                                                                  | 5,999.82                                                                   | 605.33                                                                   | 155,562                                 |                       |
| 05 June 2020               | 60,953.26                                                                       | 16,648.92                                                                  | 6,098.66                                                                   | 597.31                                                                   | 172,729                                 |                       |
| 12 June 2020               | 58,657.82                                                                       | 17,899.20                                                                  | 6,469.92                                                                   | 595.25                                                                   | 179,591                                 |                       |
| 19 June 2020               | 56,283.06                                                                       | 15,434.88                                                                  | 6,480.70                                                                   | 594.95                                                                   | 162,650                                 |                       |
| 26 June 2020               | 51,033.69                                                                       | 15,703.44                                                                  | 6,505.89                                                                   | 645.16                                                                   | 168,165                                 |                       |
| 03 July 2020               | 50,197.13                                                                       | 14,552.07                                                                  | 6,483.28                                                                   | 606.39                                                                   | 160,300                                 |                       |
| 10 July 2020               | 47,078.34                                                                       | 14,973.46                                                                  | 6,488.41                                                                   | 590.75                                                                   | 159,426                                 |                       |
| 17 July 2020               | 46,794.03                                                                       | 15,253.36                                                                  | 6,773.52                                                                   | 608.84                                                                   | 149,403                                 |                       |
| 24 July 2020               | 44,419.17                                                                       | 15,965.97                                                                  | 6,742.64                                                                   | 598.65                                                                   | 150,866                                 |                       |
| 31 July 2020               | 42,677.67                                                                       | 15,253.92                                                                  | 6,822.94                                                                   | 580.31                                                                   | 159,556                                 |                       |
| 07 August 2020             | 40,835.44                                                                       | 16,273.18                                                                  | 6,809.03                                                                   | 565.54                                                                   | 161,209                                 |                       |
| 14 August 2020             | 38,674.85                                                                       | 16,887.32                                                                  | 6,743.01                                                                   | 940.89                                                                   | 160,376                                 |                       |
| 21 August 2020             | 38,086.12                                                                       | 16,697.34                                                                  | 6,585.27                                                                   | 940.95                                                                   | 164,579                                 |                       |
| 28 August 2020             | 33,924.12                                                                       | 16,867.65                                                                  | 6,618.65                                                                   | 939.66                                                                   | 165,513                                 |                       |
| 04 September 2020          | 35,097.14                                                                       | 15,999.36                                                                  | 6,787.14                                                                   | 926.83                                                                   | 169,387                                 |                       |
| 11 September 2020          | 35,666.06                                                                       | 16,032.53                                                                  | 6,825.16                                                                   | 924.53                                                                   | 175,545                                 |                       |
| 18 September 2020          | 33,357.33                                                                       | 15,827.56                                                                  | 6,697.40                                                                   | 924.52                                                                   | 166,677                                 |                       |
| 25 September 2020          | 34,775.62                                                                       | 16,580.23                                                                  | 6,726.07                                                                   | 964.20                                                                   | 180,203                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 03 April 2020              | 221,998                                                | 61,417                                                                     | 160,581                                                                        | 8,495                                                            | 20,151                                                           |
| 09 April 2020              | 201,062                                                | 57,477                                                                     | 143,585                                                                        | 8,487                                                            | 18,378                                                           |
| 17 April 2020              | 179,683                                                | 50,675                                                                     | 129,008                                                                        | 8,331                                                            | 15,549                                                           |
| 24 April 2020              | 167,084                                                | 45,201                                                                     | 121,883                                                                        | 7,955                                                            | 14,773                                                           |
| 29 April 2020              | 161,187                                                | 42,702                                                                     | 118,485                                                                        | 8,221                                                            | 14,254                                                           |
| 08 May 2020                | 158,470                                                | 42,574                                                                     | 115,896                                                                        | 7,925                                                            | 13,313                                                           |
| 15 May 2020                | 163,921                                                | 44,092                                                                     | 119,829                                                                        | 8,263                                                            | 13,809                                                           |
| 22 May 2020                | 162,956                                                | 43,176                                                                     | 119,780                                                                        | 8,428                                                            | 14,382                                                           |
| 29 May 2020                | 155,562                                                | 41,055                                                                     | 114,507                                                                        | 8,503                                                            | 13,608                                                           |
| 05 June 2020               | 172,729                                                | 45,658                                                                     | 127,071                                                                        | 9,316                                                            | 15,990                                                           |
| 12 June 2020               | 179,591                                                | 46,023                                                                     | 133,568                                                                        | 9,399                                                            | 17,727                                                           |
| 19 June 2020               | 162,650                                                | 44,453                                                                     | 118,197                                                                        | 8,766                                                            | 16,519                                                           |
| 26 June 2020               | 168,165                                                | 45,298                                                                     | 122,867                                                                        | 8,732                                                            | 17,620                                                           |
| 03 July 2020               | 160,300                                                | 41,765                                                                     | 118,535                                                                        | 8,053                                                            | 17,137                                                           |
| 10 July 2020               | 159,426                                                | 40,084                                                                     | 119,342                                                                        | 8,103                                                            | 16,076                                                           |
| 17 July 2020               | 149,403                                                | 36,621                                                                     | 112,782                                                                        | 8,148                                                            | 14,510                                                           |
| 24 July 2020               | 150,866                                                | 36,938                                                                     | 113,928                                                                        | 8,225                                                            | 15,413                                                           |
| 31 July 2020               | 159,556                                                | 39,288                                                                     | 120,268                                                                        | 8,455                                                            | 15,917                                                           |
| 07 August 2020             | 161,209                                                | 39,358                                                                     | 121,851                                                                        | 8,365                                                            | 15,250                                                           |
| 14 August 2020             | 160,376                                                | 39,582                                                                     | 120,794                                                                        | 8,409                                                            | 15,476                                                           |
| 21 August 2020             | 164,579                                                | 40,712                                                                     | 123,867                                                                        | 8,512                                                            | 16,193                                                           |
| 28 August 2020             | 165,513                                                | 39,799                                                                     | 125,714                                                                        | 8,377                                                            | 14,414                                                           |
| 04 September 2020          | 169,387                                                | 41,148                                                                     | 128,239                                                                        | 8,077                                                            | 15,324                                                           |
| 11 September 2020          | 175,545                                                | 41,882                                                                     | 133,663                                                                        | 8,029                                                            | 16,169                                                           |
| 18 September 2020          | 166,677                                                | 42,908                                                                     | 123,769                                                                        | 7,489                                                            | 15,497                                                           |
| 25 September 2020          | 180,203                                                | 46,357                                                                     | 133,846                                                                        | 7,461                                                            | 15,948                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 03 April 2020              | 46,286                                                           | 73,271                                                           | 3,880                                                            | 8,733                                                            | 55,214                                                           |
| 09 April 2020              | 40,420                                                           | 68,509                                                           | 4,097                                                            | 9,178                                                            | 45,929                                                           |
| 17 April 2020              | 36,385                                                           | 59,512                                                           | 3,764                                                            | 7,883                                                            | 42,320                                                           |
| 24 April 2020              | 34,269                                                           | 53,757                                                           | 3,334                                                            | 7,063                                                            | 40,041                                                           |
| 29 April 2020              | 33,674                                                           | 48,217                                                           | 3,376                                                            | 7,039                                                            | 40,252                                                           |
| 08 May 2020                | 29,633                                                           | 48,176                                                           | 3,218                                                            | 6,762                                                            | 43,227                                                           |
| 15 May 2020                | 30,997                                                           | 48,555                                                           | 3,338                                                            | 7,198                                                            | 45,584                                                           |
| 22 May 2020                | 30,419                                                           | 46,740                                                           | 3,366                                                            | 7,162                                                            | 46,165                                                           |
| 29 May 2020                | 26,058                                                           | 44,789                                                           | 3,332                                                            | 6,717                                                            | 46,037                                                           |
| 05 June 2020               | 28,345                                                           | 51,498                                                           | 4,020                                                            | 7,494                                                            | 49,363                                                           |
| 12 June 2020               | 29,134                                                           | 53,367                                                           | 4,712                                                            | 7,729                                                            | 50,498                                                           |
| 19 June 2020               | 27,641                                                           | 47,630                                                           | 3,168                                                            | 5,954                                                            | 47,433                                                           |
| 26 June 2020               | 28,612                                                           | 49,389                                                           | 3,357                                                            | 5,923                                                            | 48,962                                                           |
| 03 July 2020               | 27,054                                                           | 47,820                                                           | 3,347                                                            | 5,747                                                            | 45,779                                                           |
| 10 July 2020               | 27,680                                                           | 47,846                                                           | 3,304                                                            | 5,733                                                            | 45,390                                                           |
| 17 July 2020               | 26,406                                                           | 43,815                                                           | 3,062                                                            | 5,591                                                            | 42,506                                                           |
| 24 July 2020               | 27,056                                                           | 43,532                                                           | 3,182                                                            | 5,374                                                            | 42,751                                                           |
| 31 July 2020               | 27,570                                                           | 46,994                                                           | 3,164                                                            | 5,687                                                            | 46,272                                                           |
| 07 August 2020             | 26,728                                                           | 49,394                                                           | 3,505                                                            | 5,793                                                            | 46,772                                                           |
| 14 August 2020             | 25,986                                                           | 48,815                                                           | 3,447                                                            | 5,981                                                            | 46,837                                                           |
| 21 August 2020             | 26,841                                                           | 49,481                                                           | 3,434                                                            | 6,285                                                            | 48,323                                                           |
| 28 August 2020             | 29,789                                                           | 49,892                                                           | 3,317                                                            | 5,819                                                            | 48,220                                                           |
| 04 September 2020          | 32,650                                                           | 50,953                                                           | 3,660                                                            | 6,438                                                            | 46,654                                                           |
| 11 September 2020          | 34,437                                                           | 52,007                                                           | 3,904                                                            | 6,668                                                            | 48,540                                                           |
| 18 September 2020          | 34,692                                                           | 50,178                                                           | 2,608                                                            | 5,810                                                            | 45,676                                                           |
| 25 September 2020          | 37,233                                                           | 53,503                                                           | 2,972                                                            | 6,193                                                            | 51,944                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 03 April 2020              | 5,968                                                           | 198,589                                                               | 10,453                                                                | 5,646                                                                 | 4,668                                                                  |
| 09 April 2020              | 6,065                                                           | 177,275                                                               | 10,882                                                                | 5,720                                                                 | 4,574                                                                  |
| 17 April 2020              | 5,939                                                           | 157,197                                                               | 9,625                                                                 | 5,925                                                                 | 4,301                                                                  |
| 24 April 2020              | 5,892                                                           | 144,042                                                               | 10,298                                                                | 5,860                                                                 | 4,189                                                                  |
| 29 April 2020              | 6,154                                                           | 137,948                                                               | 10,617                                                                | 5,740                                                                 | 4,253                                                                  |
| 08 May 2020                | 6,216                                                           | 135,097                                                               | 10,861                                                                | 5,724                                                                 | 4,109                                                                  |
| 15 May 2020                | 6,177                                                           | 140,317                                                               | 10,831                                                                | 5,908                                                                 | 4,162                                                                  |
| 22 May 2020                | 6,294                                                           | 139,020                                                               | 11,176                                                                | 5,891                                                                 | 4,216                                                                  |
| 29 May 2020                | 6,518                                                           | 131,411                                                               | 11,524                                                                | 6,104                                                                 | 3,948                                                                  |
| 05 June 2020               | 6,703                                                           | 147,660                                                               | 12,406                                                                | 6,112                                                                 | 3,845                                                                  |
| 12 June 2020               | 7,025                                                           | 152,558                                                               | 14,189                                                                | 6,188                                                                 | 3,769                                                                  |
| 19 June 2020               | 5,540                                                           | 139,126                                                               | 11,175                                                                | 5,970                                                                 | 3,642                                                                  |
| 26 June 2020               | 5,570                                                           | 144,961                                                               | 10,897                                                                | 6,147                                                                 | 3,406                                                                  |
| 03 July 2020               | 5,363                                                           | 136,915                                                               | 10,998                                                                | 6,301                                                                 | 3,407                                                                  |
| 10 July 2020               | 5,294                                                           | 136,218                                                               | 10,855                                                                | 6,360                                                                 | 3,264                                                                  |
| 17 July 2020               | 5,365                                                           | 126,363                                                               | 10,905                                                                | 6,057                                                                 | 3,281                                                                  |
| 24 July 2020               | 5,333                                                           | 128,284                                                               | 10,663                                                                | 5,908                                                                 | 3,199                                                                  |
| 31 July 2020               | 5,497                                                           | 137,258                                                               | 10,708                                                                | 5,740                                                                 | 3,105                                                                  |
| 07 August 2020             | 5,402                                                           | 138,634                                                               | 10,884                                                                | 5,875                                                                 | 3,003                                                                  |
| 14 August 2020             | 5,425                                                           | 137,522                                                               | 11,048                                                                | 6,044                                                                 | 2,896                                                                  |
| 21 August 2020             | 5,510                                                           | 141,698                                                               | 11,202                                                                | 6,065                                                                 | 2,797                                                                  |
| 28 August 2020             | 5,685                                                           | 142,252                                                               | 12,226                                                                | 5,637                                                                 | 2,584                                                                  |
| 04 September 2020          | 5,631                                                           | 145,474                                                               | 13,059                                                                | 5,449                                                                 | 2,667                                                                  |
| 11 September 2020          | 5,791                                                           | 150,034                                                               | 14,815                                                                | 5,320                                                                 | 2,604                                                                  |
| 18 September 2020          | 4,727                                                           | 145,778                                                               | 10,496                                                                | 5,141                                                                 | 2,499                                                                  |
| 25 September 2020          | 4,949                                                           | 158,680                                                               | 11,310                                                                | 4,742                                                                 | 2,654                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 03 April 2020              | 1,766                                                                | 791                                                                  | 85                                                                 |
| 09 April 2020              | 1,720                                                                | 807                                                                  | 84                                                                 |
| 17 April 2020              | 1,757                                                                | 794                                                                  | 84                                                                 |
| 24 April 2020              | 1,830                                                                | 784                                                                  | 81                                                                 |
| 29 April 2020              | 1,773                                                                | 775                                                                  | 81                                                                 |
| 08 May 2020                | 1,811                                                                | 785                                                                  | 83                                                                 |
| 15 May 2020                | 1,833                                                                | 789                                                                  | 81                                                                 |
| 22 May 2020                | 1,805                                                                | 768                                                                  | 80                                                                 |
| 29 May 2020                | 1,728                                                                | 768                                                                  | 79                                                                 |
| 05 June 2020               | 1,817                                                                | 812                                                                  | 77                                                                 |
| 12 June 2020               | 1,984                                                                | 828                                                                  | 75                                                                 |
| 19 June 2020               | 1,846                                                                | 816                                                                  | 75                                                                 |
| 26 June 2020               | 1,855                                                                | 822                                                                  | 77                                                                 |
| 03 July 2020               | 1,777                                                                | 826                                                                  | 76                                                                 |
| 10 July 2020               | 1,833                                                                | 822                                                                  | 74                                                                 |
| 17 July 2020               | 1,882                                                                | 838                                                                  | 77                                                                 |
| 24 July 2020               | 1,916                                                                | 819                                                                  | 77                                                                 |
| 31 July 2020               | 1,842                                                                | 828                                                                  | 75                                                                 |
| 07 August 2020             | 1,904                                                                | 838                                                                  | 71                                                                 |
| 14 August 2020             | 1,953                                                                | 842                                                                  | 71                                                                 |
| 21 August 2020             | 1,939                                                                | 807                                                                  | 71                                                                 |
| 28 August 2020             | 1,933                                                                | 811                                                                  | 70                                                                 |
| 04 September 2020          | 1,840                                                                | 829                                                                  | 69                                                                 |
| 11 September 2020          | 1,891                                                                | 814                                                                  | 67                                                                 |
| 18 September 2020          | 1,898                                                                | 798                                                                  | 67                                                                 |
| 25 September 2020          | 1,952                                                                | 795                                                                  | 70                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 30 September 2020          | 1,309,536.57                         | 1,309,536.57                                           | 375,455.50                                                                 | 934,081.07                                                                     | 130,277.44                                                       |
| 09 October 2020            | 1,297,849.40                         | 1,297,849.40                                           | 375,981.60                                                                 | 921,867.80                                                                     | 123,828.87                                                       |
| 16 October 2020            | 1,299,172.43                         | 1,299,172.43                                           | 372,157.95                                                                 | 927,014.49                                                                     | 124,330.53                                                       |
| 23 October 2020            | 1,299,083.21                         | 1,299,083.21                                           | 377,868.61                                                                 | 921,214.60                                                                     | 122,955.89                                                       |
| 30 October 2020            | 1,278,310.83                         | 1,278,310.83                                           | 366,726.49                                                                 | 911,584.34                                                                     | 122,590.65                                                       |
| 06 November 2020           | 1,359,080.90                         | 1,359,080.90                                           | 392,985.20                                                                 | 966,095.70                                                                     | 127,414.06                                                       |
| 13 November 2020           | 1,382,984.40                         | 1,382,984.40                                           | 387,925.62                                                                 | 995,058.79                                                                     | 129,519.20                                                       |
| 20 November 2020           | 1,384,811.39                         | 1,384,811.39                                           | 386,792.24                                                                 | 998,019.16                                                                     | 127,122.12                                                       |
| 27 November 2020           | 1,376,919.76                         | 1,376,919.76                                           | 370,287.76                                                                 | 1,006,632.00                                                                   | 127,758.18                                                       |
| 04 December 2020           | 1,440,519.88                         | 1,440,519.88                                           | 387,956.10                                                                 | 1,052,563.79                                                                   | 125,065.81                                                       |
| 11 December 2020           | 1,498,400.13                         | 1,498,400.13                                           | 396,756.61                                                                 | 1,101,643.52                                                                   | 123,864.57                                                       |
| 18 December 2020           | 1,329,310.92                         | 1,329,310.92                                           | 358,733.23                                                                 | 970,577.69                                                                     | 112,951.39                                                       |
| 24 December 2020           | 1,285,859.87                         | 1,285,859.87                                           | 334,340.50                                                                 | 951,519.37                                                                     | 111,088.32                                                       |
| 31 December 2020           | 1,293,743.85                         | 1,293,743.85                                           | 332,240.02                                                                 | 961,503.83                                                                     | 114,167.24                                                       |
| 08 January 2021            | 1,317,317.30                         | 1,317,317.30                                           | 348,271.16                                                                 | 969,046.13                                                                     | 117,533.45                                                       |
| 15 January 2021            | 1,337,945.16                         | 1,337,945.16                                           | 367,967.30                                                                 | 969,977.86                                                                     | 118,266.97                                                       |
| 22 January 2021            | 1,341,033.01                         | 1,341,033.01                                           | 371,546.27                                                                 | 969,486.74                                                                     | 118,999.07                                                       |
| 29 January 2021            | 1,374,724.60                         | 1,374,724.60                                           | 390,868.57                                                                 | 983,856.03                                                                     | 122,124.96                                                       |
| 05 February 2021           | 1,444,573.51                         | 1,444,573.51                                           | 417,077.98                                                                 | 1,027,495.52                                                                   | 120,519.43                                                       |
| 11 February 2021           | 1,452,519.59                         | 1,452,519.59                                           | 424,286.78                                                                 | 1,028,232.81                                                                   | 121,936.88                                                       |
| 19 February 2021           | 1,407,252.81                         | 1,407,252.81                                           | 404,871.65                                                                 | 1,002,381.17                                                                   | 116,248.37                                                       |
| 26 February 2021           | 1,402,984.26                         | 1,402,984.26                                           | 400,501.92                                                                 | 1,002,482.34                                                                   | 115,368.18                                                       |
| 05 March 2021              | 1,445,615.57                         | 1,445,615.57                                           | 413,177.30                                                                 | 1,032,438.27                                                                   | 113,018.94                                                       |
| 12 March 2021              | 1,585,988.04                         | 1,585,988.04                                           | 463,910.01                                                                 | 1,122,078.02                                                                   | 121,057.75                                                       |
| 19 March 2021              | 1,413,855.01                         | 1,413,855.01                                           | 427,466.89                                                                 | 986,388.12                                                                     | 114,277.31                                                       |
| 26 March 2021              | 1,426,257.06                         | 1,426,257.06                                           | 429,713.76                                                                 | 996,543.29                                                                     | 113,706.94                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 30 September 2020          | 48,225.99                                                              | 173,167.56                                                             | 293,457.10                                                             | 15,130.12                                                              | 21,467.78                                                              |
| 09 October 2020            | 49,276.86                                                              | 177,955.74                                                             | 293,201.43                                                             | 14,686.55                                                              | 22,092.80                                                              |
| 16 October 2020            | 45,559.28                                                              | 178,307.10                                                             | 303,720.19                                                             | 14,768.09                                                              | 24,138.77                                                              |
| 23 October 2020            | 44,092.01                                                              | 183,321.52                                                             | 309,347.50                                                             | 14,942.34                                                              | 24,965.52                                                              |
| 30 October 2020            | 40,371.50                                                              | 179,295.32                                                             | 299,545.32                                                             | 13,405.54                                                              | 25,410.79                                                              |
| 06 November 2020           | 46,505.31                                                              | 190,616.83                                                             | 339,939.40                                                             | 13,797.75                                                              | 25,685.28                                                              |
| 13 November 2020           | 47,386.86                                                              | 195,370.02                                                             | 341,312.08                                                             | 16,223.90                                                              | 27,947.19                                                              |
| 20 November 2020           | 48,125.54                                                              | 201,792.61                                                             | 345,149.73                                                             | 15,626.82                                                              | 26,713.95                                                              |
| 27 November 2020           | 49,803.91                                                              | 195,208.17                                                             | 343,969.03                                                             | 16,687.52                                                              | 24,533.87                                                              |
| 04 December 2020           | 50,324.99                                                              | 211,822.77                                                             | 368,702.03                                                             | 17,008.36                                                              | 26,060.18                                                              |
| 11 December 2020           | 50,106.82                                                              | 224,033.89                                                             | 400,398.29                                                             | 20,530.22                                                              | 27,804.15                                                              |
| 18 December 2020           | 40,393.99                                                              | 207,598.04                                                             | 319,597.24                                                             | 13,553.11                                                              | 21,003.10                                                              |
| 24 December 2020           | 33,905.79                                                              | 202,696.56                                                             | 305,078.89                                                             | 13,394.59                                                              | 21,175.50                                                              |
| 31 December 2020           | 36,634.60                                                              | 205,268.64                                                             | 305,638.32                                                             | 14,019.50                                                              | 19,978.38                                                              |
| 08 January 2021            | 41,730.12                                                              | 208,075.47                                                             | 310,960.13                                                             | 16,248.58                                                              | 21,232.95                                                              |
| 15 January 2021            | 45,697.14                                                              | 209,532.02                                                             | 316,633.96                                                             | 14,839.00                                                              | 21,674.08                                                              |
| 22 January 2021            | 44,670.52                                                              | 211,277.65                                                             | 317,443.35                                                             | 15,475.09                                                              | 23,169.24                                                              |
| 29 January 2021            | 45,049.18                                                              | 221,440.42                                                             | 324,515.21                                                             | 15,273.52                                                              | 23,208.60                                                              |
| 05 February 2021           | 46,699.79                                                              | 236,953.25                                                             | 358,381.28                                                             | 16,112.09                                                              | 25,709.80                                                              |
| 11 February 2021           | 45,461.07                                                              | 239,582.93                                                             | 359,450.45                                                             | 16,615.64                                                              | 24,626.54                                                              |
| 19 February 2021           | 43,898.77                                                              | 259,454.40                                                             | 348,797.47                                                             | 16,329.17                                                              | 27,389.80                                                              |
| 26 February 2021           | 42,775.93                                                              | 260,876.92                                                             | 343,792.84                                                             | 16,419.11                                                              | 28,150.13                                                              |
| 05 March 2021              | 46,196.53                                                              | 285,478.02                                                             | 352,606.44                                                             | 17,726.54                                                              | 31,334.88                                                              |
| 12 March 2021              | 53,214.16                                                              | 294,022.68                                                             | 405,416.32                                                             | 18,876.82                                                              | 34,746.29                                                              |
| 19 March 2021              | 45,136.31                                                              | 271,455.17                                                             | 319,313.31                                                             | 13,053.25                                                              | 30,897.56                                                              |
| 26 March 2021              | 45,926.57                                                              | 277,968.12                                                             | 304,659.55                                                             | 12,662.48                                                              | 30,884.51                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        |                                                                        | By Product and Residual Maturity                                            |                                                                             |                                                                             |
|                            | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
| 30 September 2020          | 579,974.32                                                             | 47,836.27                                                              | 972,868.04                                                                  | 208,635.38                                                                  | 71,497.99                                                                   |
| 09 October 2020            | 573,535.61                                                             | 43,271.54                                                              | 967,266.12                                                                  | 202,966.69                                                                  | 68,892.86                                                                   |
| 16 October 2020            | 565,419.58                                                             | 42,928.89                                                              | 972,993.63                                                                  | 195,818.24                                                                  | 70,300.87                                                                   |
| 23 October 2020            | 553,890.94                                                             | 45,567.49                                                              | 983,230.61                                                                  | 189,060.80                                                                  | 66,273.70                                                                   |
| 30 October 2020            | 547,304.98                                                             | 50,386.74                                                              | 973,771.93                                                                  | 179,688.49                                                                  | 64,098.11                                                                   |
| 06 November 2020           | 570,851.94                                                             | 44,270.33                                                              | 1,049,851.57                                                                | 184,471.01                                                                  | 62,427.77                                                                   |
| 13 November 2020           | 578,994.38                                                             | 46,230.77                                                              | 1,064,814.10                                                                | 195,324.57                                                                  | 60,071.99                                                                   |
| 20 November 2020           | 573,733.17                                                             | 46,547.44                                                              | 1,069,744.98                                                                | 195,890.46                                                                  | 58,270.64                                                                   |
| 27 November 2020           | 568,532.38                                                             | 50,426.70                                                              | 1,071,597.07                                                                | 189,270.42                                                                  | 54,752.18                                                                   |
| 04 December 2020           | 596,906.31                                                             | 44,629.43                                                              | 1,116,698.49                                                                | 204,755.64                                                                  | 58,904.48                                                                   |
| 11 December 2020           | 604,126.67                                                             | 47,535.52                                                              | 1,153,973.67                                                                | 223,234.59                                                                  | 59,816.80                                                                   |
| 18 December 2020           | 568,279.02                                                             | 45,935.02                                                              | 1,045,510.59                                                                | 165,153.08                                                                  | 56,046.69                                                                   |
| 24 December 2020           | 553,867.16                                                             | 44,653.07                                                              | 1,015,413.33                                                                | 152,131.92                                                                  | 57,061.58                                                                   |
| 31 December 2020           | 553,197.81                                                             | 44,839.36                                                              | 1,029,968.83                                                                | 145,753.11                                                                  | 55,865.24                                                                   |
| 08 January 2021            | 558,714.37                                                             | 42,822.24                                                              | 1,042,995.24                                                                | 147,155.05                                                                  | 61,988.99                                                                   |
| 15 January 2021            | 569,607.83                                                             | 41,694.16                                                              | 1,056,691.53                                                                | 152,017.38                                                                  | 62,852.05                                                                   |
| 22 January 2021            | 570,329.61                                                             | 39,668.48                                                              | 1,052,684.17                                                                | 151,804.32                                                                  | 66,186.51                                                                   |
| 29 January 2021            | 577,075.04                                                             | 46,037.67                                                              | 1,077,560.27                                                                | 159,864.45                                                                  | 67,784.79                                                                   |
| 05 February 2021           | 602,101.72                                                             | 38,096.16                                                              | 1,139,004.83                                                                | 163,300.95                                                                  | 69,883.56                                                                   |
| 11 February 2021           | 606,226.73                                                             | 38,619.35                                                              | 1,147,537.01                                                                | 161,872.52                                                                  | 70,973.98                                                                   |
| 19 February 2021           | 555,687.15                                                             | 39,447.69                                                              | 1,108,579.46                                                                | 157,705.58                                                                  | 69,400.64                                                                   |
| 26 February 2021           | 550,287.21                                                             | 45,313.95                                                              | 1,085,101.37                                                                | 170,578.36                                                                  | 73,015.52                                                                   |
| 05 March 2021              | 561,147.65                                                             | 38,106.56                                                              | 1,104,482.70                                                                | 194,088.77                                                                  | 71,574.26                                                                   |
| 12 March 2021              | 616,832.66                                                             | 41,821.34                                                              | 1,206,784.35                                                                | 224,404.79                                                                  | 75,175.68                                                                   |
| 19 March 2021              | 580,229.17                                                             | 39,492.94                                                              | 1,092,875.23                                                                | 169,092.75                                                                  | 75,179.94                                                                   |
| 26 March 2021              | 597,710.37                                                             | 42,738.54                                                              | 1,098,450.23                                                                | 171,264.43                                                                  | 76,703.01                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 30 September 2020          | 33,583.52                                                                       | 15,274.98                                                                  | 6,752.37                                                                   | 924.28                                                                   | 174,913                                 |
| 09 October 2020            | 33,841.89                                                                       | 16,721.08                                                                  | 7,236.29                                                                   | 924.47                                                                   | 172,905                                 |
| 16 October 2020            | 35,122.01                                                                       | 17,182.24                                                                  | 6,840.97                                                                   | 914.46                                                                   | 173,977                                 |
| 23 October 2020            | 36,000.60                                                                       | 16,733.24                                                                  | 6,869.68                                                                   | 914.57                                                                   | 168,664                                 |
| 30 October 2020            | 36,537.77                                                                       | 16,559.19                                                                  | 6,734.41                                                                   | 920.94                                                                   | 168,209                                 |
| 06 November 2020           | 37,535.10                                                                       | 17,396.41                                                                  | 6,488.84                                                                   | 910.20                                                                   | 188,326                                 |
| 13 November 2020           | 38,136.43                                                                       | 17,199.65                                                                  | 6,527.55                                                                   | 910.10                                                                   | 199,143                                 |
| 20 November 2020           | 35,529.45                                                                       | 18,032.66                                                                  | 6,436.33                                                                   | 906.87                                                                   | 200,723                                 |
| 27 November 2020           | 37,374.51                                                                       | 16,764.65                                                                  | 6,255.28                                                                   | 905.64                                                                   | 202,019                                 |
| 04 December 2020           | 37,066.59                                                                       | 15,947.15                                                                  | 6,241.61                                                                   | 905.92                                                                   | 213,713                                 |
| 11 December 2020           | 38,172.36                                                                       | 16,118.44                                                                  | 6,155.45                                                                   | 928.83                                                                   | 220,293                                 |
| 18 December 2020           | 40,912.19                                                                       | 14,690.82                                                                  | 5,927.01                                                                   | 1,070.53                                                                 | 188,764                                 |
| 24 December 2020           | 40,152.62                                                                       | 14,146.42                                                                  | 5,883.56                                                                   | 1,070.45                                                                 | 185,085                                 |
| 31 December 2020           | 41,137.52                                                                       | 14,106.14                                                                  | 5,842.38                                                                   | 1,070.63                                                                 | 185,195                                 |
| 08 January 2021            | 42,627.07                                                                       | 15,742.71                                                                  | 5,737.46                                                                   | 1,070.78                                                                 | 182,708                                 |
| 15 January 2021            | 44,563.79                                                                       | 14,948.54                                                                  | 5,805.72                                                                   | 1,066.14                                                                 | 184,193                                 |
| 22 January 2021            | 47,323.39                                                                       | 15,737.46                                                                  | 6,233.28                                                                   | 1,063.89                                                                 | 188,339                                 |
| 29 January 2021            | 47,615.26                                                                       | 14,692.67                                                                  | 6,141.04                                                                   | 1,066.11                                                                 | 197,752                                 |
| 05 February 2021           | 48,935.22                                                                       | 16,428.32                                                                  | 5,959.75                                                                   | 1,060.88                                                                 | 222,020                                 |
| 11 February 2021           | 50,013.55                                                                       | 15,113.55                                                                  | 5,950.23                                                                   | 1,058.75                                                                 | 221,376                                 |
| 19 February 2021           | 48,210.05                                                                       | 16,304.89                                                                  | 5,993.46                                                                   | 1,058.74                                                                 | 208,100                                 |
| 26 February 2021           | 50,570.36                                                                       | 16,497.91                                                                  | 6,124.54                                                                   | 1,096.19                                                                 | 194,087                                 |
| 05 March 2021              | 51,651.41                                                                       | 16,627.38                                                                  | 6,027.57                                                                   | 1,163.48                                                                 | 205,004                                 |
| 12 March 2021              | 55,001.14                                                                       | 17,305.05                                                                  | 6,184.40                                                                   | 1,132.62                                                                 | 228,631                                 |
| 19 March 2021              | 53,137.00                                                                       | 16,265.73                                                                  | 6,182.63                                                                   | 1,121.73                                                                 | 202,169                                 |
| 26 March 2021              | 55,577.11                                                                       | 16,476.98                                                                  | 6,652.09                                                                   | 1,133.21                                                                 | 204,270                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 30 September 2020          | 174,913                                                | 45,427                                                                     | 129,486                                                                        | 7,303                                                            | 14,876                                                           |
| 09 October 2020            | 172,905                                                | 43,513                                                                     | 129,392                                                                        | 7,200                                                            | 13,689                                                           |
| 16 October 2020            | 173,977                                                | 43,805                                                                     | 130,172                                                                        | 7,287                                                            | 12,448                                                           |
| 23 October 2020            | 168,664                                                | 42,005                                                                     | 126,659                                                                        | 7,234                                                            | 12,033                                                           |
| 30 October 2020            | 168,209                                                | 40,675                                                                     | 127,535                                                                        | 7,294                                                            | 11,132                                                           |
| 06 November 2020           | 188,326                                                | 46,687                                                                     | 141,640                                                                        | 7,768                                                            | 13,459                                                           |
| 13 November 2020           | 199,143                                                | 49,288                                                                     | 149,855                                                                        | 7,951                                                            | 14,796                                                           |
| 20 November 2020           | 200,723                                                | 49,030                                                                     | 151,693                                                                        | 7,782                                                            | 15,813                                                           |
| 27 November 2020           | 202,019                                                | 48,683                                                                     | 153,336                                                                        | 7,966                                                            | 16,309                                                           |
| 04 December 2020           | 213,713                                                | 51,848                                                                     | 161,865                                                                        | 7,880                                                            | 16,246                                                           |
| 11 December 2020           | 220,293                                                | 51,459                                                                     | 168,835                                                                        | 7,874                                                            | 16,025                                                           |
| 18 December 2020           | 188,764                                                | 46,601                                                                     | 142,163                                                                        | 6,901                                                            | 13,386                                                           |
| 24 December 2020           | 185,085                                                | 44,470                                                                     | 140,615                                                                        | 6,707                                                            | 11,853                                                           |
| 31 December 2020           | 185,195                                                | 43,807                                                                     | 141,388                                                                        | 6,820                                                            | 13,538                                                           |
| 08 January 2021            | 182,708                                                | 43,171                                                                     | 139,537                                                                        | 6,754                                                            | 15,670                                                           |
| 15 January 2021            | 184,193                                                | 44,479                                                                     | 139,714                                                                        | 6,816                                                            | 16,779                                                           |
| 22 January 2021            | 188,339                                                | 46,226                                                                     | 142,113                                                                        | 6,936                                                            | 16,605                                                           |
| 29 January 2021            | 197,752                                                | 50,103                                                                     | 147,649                                                                        | 6,849                                                            | 17,256                                                           |
| 05 February 2021           | 222,020                                                | 57,989                                                                     | 164,031                                                                        | 6,832                                                            | 18,308                                                           |
| 11 February 2021           | 221,376                                                | 56,891                                                                     | 164,485                                                                        | 7,057                                                            | 16,957                                                           |
| 19 February 2021           | 208,100                                                | 53,016                                                                     | 155,084                                                                        | 6,797                                                            | 15,312                                                           |
| 26 February 2021           | 194,087                                                | 50,292                                                                     | 143,796                                                                        | 6,676                                                            | 13,860                                                           |
| 05 March 2021              | 205,004                                                | 51,204                                                                     | 153,801                                                                        | 6,758                                                            | 15,098                                                           |
| 12 March 2021              | 228,631                                                | 58,777                                                                     | 169,855                                                                        | 7,108                                                            | 16,608                                                           |
| 19 March 2021              | 202,169                                                | 57,516                                                                     | 144,653                                                                        | 6,626                                                            | 14,439                                                           |
| 26 March 2021              | 204,270                                                | 57,684                                                                     | 146,586                                                                        | 6,524                                                            | 14,258                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 30 September 2020          | 33,795                                                           | 52,093                                                           | 2,924                                                            | 6,239                                                            | 52,697                                                           |
| 09 October 2020            | 33,726                                                           | 51,179                                                           | 2,843                                                            | 6,427                                                            | 52,845                                                           |
| 16 October 2020            | 32,708                                                           | 53,128                                                           | 2,936                                                            | 7,020                                                            | 53,542                                                           |
| 23 October 2020            | 31,794                                                           | 50,499                                                           | 3,077                                                            | 7,172                                                            | 51,908                                                           |
| 30 October 2020            | 32,416                                                           | 52,781                                                           | 2,741                                                            | 7,590                                                            | 49,083                                                           |
| 06 November 2020           | 36,274                                                           | 62,018                                                           | 2,998                                                            | 7,987                                                            | 52,820                                                           |
| 13 November 2020           | 36,598                                                           | 66,811                                                           | 3,423                                                            | 8,550                                                            | 55,876                                                           |
| 20 November 2020           | 36,811                                                           | 67,949                                                           | 3,369                                                            | 8,422                                                            | 55,422                                                           |
| 27 November 2020           | 35,462                                                           | 70,411                                                           | 3,550                                                            | 7,738                                                            | 55,358                                                           |
| 04 December 2020           | 38,843                                                           | 74,150                                                           | 3,833                                                            | 8,294                                                            | 59,258                                                           |
| 11 December 2020           | 39,653                                                           | 76,851                                                           | 4,346                                                            | 9,060                                                            | 60,957                                                           |
| 18 December 2020           | 35,517                                                           | 65,101                                                           | 2,772                                                            | 6,668                                                            | 53,664                                                           |
| 24 December 2020           | 34,962                                                           | 63,572                                                           | 2,730                                                            | 6,802                                                            | 53,818                                                           |
| 31 December 2020           | 35,079                                                           | 62,255                                                           | 2,837                                                            | 6,318                                                            | 53,720                                                           |
| 08 January 2021            | 31,829                                                           | 61,806                                                           | 3,030                                                            | 6,744                                                            | 52,095                                                           |
| 15 January 2021            | 31,990                                                           | 62,760                                                           | 2,969                                                            | 6,345                                                            | 51,713                                                           |
| 22 January 2021            | 32,632                                                           | 65,327                                                           | 2,980                                                            | 6,557                                                            | 52,501                                                           |
| 29 January 2021            | 33,765                                                           | 71,949                                                           | 2,926                                                            | 6,884                                                            | 53,128                                                           |
| 05 February 2021           | 39,035                                                           | 84,037                                                           | 3,129                                                            | 8,004                                                            | 57,618                                                           |
| 11 February 2021           | 39,278                                                           | 85,855                                                           | 3,190                                                            | 7,653                                                            | 56,091                                                           |
| 19 February 2021           | 41,631                                                           | 78,212                                                           | 3,174                                                            | 8,452                                                            | 49,280                                                           |
| 26 February 2021           | 40,301                                                           | 69,793                                                           | 3,187                                                            | 8,653                                                            | 46,463                                                           |
| 05 March 2021              | 48,327                                                           | 69,579                                                           | 3,669                                                            | 9,578                                                            | 46,746                                                           |
| 12 March 2021              | 51,794                                                           | 78,083                                                           | 3,962                                                            | 10,569                                                           | 54,859                                                           |
| 19 March 2021              | 47,564                                                           | 65,028                                                           | 2,581                                                            | 8,330                                                            | 53,193                                                           |
| 26 March 2021              | 47,804                                                           | 63,550                                                           | 2,453                                                            | 8,442                                                            | 56,665                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 30 September 2020          | 4,987                                                           | 152,845                                                               | 12,050                                                                | 4,665                                                                 | 2,670                                                                  |
| 09 October 2020            | 4,996                                                           | 150,899                                                               | 12,033                                                                | 4,544                                                                 | 2,664                                                                  |
| 16 October 2020            | 4,909                                                           | 152,372                                                               | 11,387                                                                | 4,669                                                                 | 2,756                                                                  |
| 23 October 2020            | 4,949                                                           | 147,306                                                               | 11,225                                                                | 4,552                                                                 | 2,828                                                                  |
| 30 October 2020            | 5,174                                                           | 147,142                                                               | 10,909                                                                | 4,484                                                                 | 2,944                                                                  |
| 06 November 2020           | 5,004                                                           | 166,885                                                               | 11,281                                                                | 4,402                                                                 | 2,958                                                                  |
| 13 November 2020           | 5,139                                                           | 176,836                                                               | 12,075                                                                | 4,337                                                                 | 3,096                                                                  |
| 20 November 2020           | 5,155                                                           | 177,998                                                               | 12,775                                                                | 4,186                                                                 | 3,004                                                                  |
| 27 November 2020           | 5,226                                                           | 179,449                                                               | 12,826                                                                | 3,990                                                                 | 3,054                                                                  |
| 04 December 2020           | 5,209                                                           | 189,463                                                               | 14,412                                                                | 4,198                                                                 | 2,980                                                                  |
| 11 December 2020           | 5,527                                                           | 193,788                                                               | 16,598                                                                | 4,177                                                                 | 3,076                                                                  |
| 18 December 2020           | 4,755                                                           | 168,909                                                               | 10,335                                                                | 3,945                                                                 | 3,030                                                                  |
| 24 December 2020           | 4,641                                                           | 166,630                                                               | 9,030                                                                 | 3,996                                                                 | 2,953                                                                  |
| 31 December 2020           | 4,628                                                           | 167,208                                                               | 8,694                                                                 | 3,995                                                                 | 2,841                                                                  |
| 08 January 2021            | 4,780                                                           | 163,932                                                               | 8,927                                                                 | 4,231                                                                 | 3,086                                                                  |
| 15 January 2021            | 4,821                                                           | 165,254                                                               | 8,955                                                                 | 4,322                                                                 | 3,161                                                                  |
| 22 January 2021            | 4,801                                                           | 169,115                                                               | 8,830                                                                 | 4,498                                                                 | 3,353                                                                  |
| 29 January 2021            | 4,995                                                           | 178,283                                                               | 9,025                                                                 | 4,634                                                                 | 3,341                                                                  |
| 05 February 2021           | 5,057                                                           | 202,100                                                               | 9,200                                                                 | 4,731                                                                 | 3,358                                                                  |
| 11 February 2021           | 5,295                                                           | 201,428                                                               | 9,208                                                                 | 4,794                                                                 | 3,422                                                                  |
| 19 February 2021           | 5,242                                                           | 188,317                                                               | 9,115                                                                 | 4,762                                                                 | 3,346                                                                  |
| 26 February 2021           | 5,154                                                           | 172,825                                                               | 10,264                                                                | 4,833                                                                 | 3,566                                                                  |
| 05 March 2021              | 5,249                                                           | 181,731                                                               | 12,172                                                                | 4,779                                                                 | 3,681                                                                  |
| 12 March 2021              | 5,648                                                           | 202,634                                                               | 14,423                                                                | 5,032                                                                 | 3,839                                                                  |
| 19 March 2021              | 4,408                                                           | 181,185                                                               | 9,465                                                                 | 4,921                                                                 | 3,894                                                                  |
| 26 March 2021              | 4,574                                                           | 182,818                                                               | 9,727                                                                 | 4,982                                                                 | 4,015                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 30 September 2020          | 1,828                                                                | 788                                                                  | 67                                                                 |
| 09 October 2020            | 1,885                                                                | 813                                                                  | 67                                                                 |
| 16 October 2020            | 1,934                                                                | 793                                                                  | 66                                                                 |
| 23 October 2020            | 1,889                                                                | 798                                                                  | 66                                                                 |
| 30 October 2020            | 1,869                                                                | 795                                                                  | 66                                                                 |
| 06 November 2020           | 1,953                                                                | 782                                                                  | 65                                                                 |
| 13 November 2020           | 1,950                                                                | 785                                                                  | 64                                                                 |
| 20 November 2020           | 1,920                                                                | 777                                                                  | 63                                                                 |
| 27 November 2020           | 1,859                                                                | 779                                                                  | 62                                                                 |
| 04 December 2020           | 1,817                                                                | 781                                                                  | 62                                                                 |
| 11 December 2020           | 1,821                                                                | 769                                                                  | 64                                                                 |
| 18 December 2020           | 1,737                                                                | 744                                                                  | 64                                                                 |
| 24 December 2020           | 1,671                                                                | 741                                                                  | 64                                                                 |
| 31 December 2020           | 1,667                                                                | 726                                                                  | 64                                                                 |
| 08 January 2021            | 1,739                                                                | 729                                                                  | 64                                                                 |
| 15 January 2021            | 1,704                                                                | 734                                                                  | 63                                                                 |
| 22 January 2021            | 1,721                                                                | 761                                                                  | 61                                                                 |
| 29 January 2021            | 1,652                                                                | 755                                                                  | 62                                                                 |
| 05 February 2021           | 1,810                                                                | 760                                                                  | 61                                                                 |
| 11 February 2021           | 1,688                                                                | 776                                                                  | 60                                                                 |
| 19 February 2021           | 1,724                                                                | 776                                                                  | 60                                                                 |
| 26 February 2021           | 1,757                                                                | 782                                                                  | 61                                                                 |
| 05 March 2021              | 1,793                                                                | 781                                                                  | 68                                                                 |
| 12 March 2021              | 1,839                                                                | 803                                                                  | 62                                                                 |
| 19 March 2021              | 1,820                                                                | 792                                                                  | 92                                                                 |
| 26 March 2021              | 1,800                                                                | 836                                                                  | 92                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 01 April 2021              | 1,438,618.95                         | 1,438,618.95                                           | 438,559.55                                                                 | 1,000,059.41                                                                   | 113,995.44                                                       |
| 09 April 2021              | 1,342,012.29                         | 1,342,012.29                                           | 400,477.28                                                                 | 941,535.01                                                                     | 104,560.28                                                       |
| 16 April 2021              | 1,315,381.22                         | 1,315,381.22                                           | 392,100.30                                                                 | 923,280.93                                                                     | 102,497.51                                                       |
| 23 April 2021              | 1,353,590.42                         | 1,353,590.42                                           | 399,464.87                                                                 | 954,125.55                                                                     | 103,918.44                                                       |
| 30 April 2021              | 1,316,743.86                         | 1,316,743.86                                           | 382,607.65                                                                 | 934,136.21                                                                     | 105,997.12                                                       |
| 07 May 2021                | 1,305,239.70                         | 1,305,239.70                                           | 383,283.29                                                                 | 921,956.40                                                                     | 97,564.96                                                        |
| 14 May 2021                | 1,333,211.63                         | 1,333,211.63                                           | 388,291.66                                                                 | 944,919.97                                                                     | 98,264.60                                                        |
| 21 May 2021                | 1,380,243.10                         | 1,380,243.10                                           | 409,748.95                                                                 | 970,494.15                                                                     | 103,488.68                                                       |
| 28 May 2021                | 1,369,998.59                         | 1,369,998.59                                           | 393,846.79                                                                 | 976,151.80                                                                     | 107,023.03                                                       |
| 04 June 2021               | 1,451,406.62                         | 1,451,406.62                                           | 423,454.85                                                                 | 1,027,951.77                                                                   | 104,057.18                                                       |
| 11 June 2021               | 1,491,192.35                         | 1,491,192.35                                           | 433,813.32                                                                 | 1,057,379.04                                                                   | 105,707.97                                                       |
| 18 June 2021               | 1,329,335.19                         | 1,329,335.19                                           | 402,334.80                                                                 | 927,000.38                                                                     | 107,583.19                                                       |
| 25 June 2021               | 1,356,527.75                         | 1,356,527.75                                           | 402,379.68                                                                 | 954,148.07                                                                     | 109,260.28                                                       |
| 02 July 2021               | 1,327,173.77                         | 1,327,173.77                                           | 391,522.27                                                                 | 935,651.50                                                                     | 102,206.55                                                       |
| 09 July 2021               | 1,381,815.18                         | 1,381,815.18                                           | 412,493.73                                                                 | 969,321.45                                                                     | 109,044.47                                                       |
| 16 July 2021               | 1,399,195.28                         | 1,399,195.28                                           | 414,267.53                                                                 | 984,927.75                                                                     | 107,765.86                                                       |
| 23 July 2021               | 1,409,913.90                         | 1,409,913.90                                           | 421,967.55                                                                 | 987,946.34                                                                     | 105,050.62                                                       |
| 30 July 2021               | 1,461,873.97                         | 1,461,873.97                                           | 441,892.48                                                                 | 1,019,981.49                                                                   | 113,204.10                                                       |
| 06 August 2021             | 1,488,062.97                         | 1,488,062.97                                           | 448,553.67                                                                 | 1,039,509.30                                                                   | 112,017.65                                                       |
| 13 August 2021             | 1,500,437.13                         | 1,500,437.13                                           | 451,340.81                                                                 | 1,049,096.31                                                                   | 110,364.06                                                       |
| 20 August 2021             | 1,489,132.81                         | 1,489,132.81                                           | 448,380.79                                                                 | 1,040,752.02                                                                   | 111,849.36                                                       |
| 27 August 2021             | 1,539,677.02                         | 1,539,677.02                                           | 465,323.10                                                                 | 1,074,353.92                                                                   | 113,017.20                                                       |
| 03 September 2021          | 1,535,846.31                         | 1,535,846.31                                           | 459,645.07                                                                 | 1,076,201.24                                                                   | 106,027.07                                                       |
| 10 September 2021          | 1,617,010.97                         | 1,617,010.97                                           | 495,071.89                                                                 | 1,121,939.08                                                                   | 112,488.78                                                       |
| 17 September 2021          | 1,454,187.76                         | 1,454,187.76                                           | 456,215.70                                                                 | 997,972.06                                                                     | 115,840.24                                                       |
| 24 September 2021          | 1,448,229.52                         | 1,448,229.52                                           | 450,867.79                                                                 | 997,361.73                                                                     | 115,422.72                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                   |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|-------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                   |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            |                   | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| As At                      |                   |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | 01 April 2021     | 48,223.36                                                              | 270,364.64                                                             | 313,551.31                                                             | 12,429.05                                                              | 32,261.36                                                              |
|                            | 09 April 2021     | 44,477.89                                                              | 243,060.64                                                             | 299,905.58                                                             | 12,988.35                                                              | 31,405.99                                                              |
|                            | 16 April 2021     | 40,043.49                                                              | 240,989.94                                                             | 287,414.07                                                             | 12,096.96                                                              | 31,807.04                                                              |
|                            | 23 April 2021     | 63,369.62                                                              | 252,432.31                                                             | 286,221.32                                                             | 11,610.06                                                              | 31,096.78                                                              |
|                            | 30 April 2021     | 38,069.21                                                              | 239,904.68                                                             | 285,923.43                                                             | 12,102.02                                                              | 31,897.39                                                              |
|                            | 07 May 2021       | 39,527.88                                                              | 239,045.48                                                             | 295,556.09                                                             | 12,051.26                                                              | 31,615.57                                                              |
|                            | 14 May 2021       | 39,727.48                                                              | 237,839.16                                                             | 301,948.29                                                             | 12,735.12                                                              | 31,126.56                                                              |
|                            | 21 May 2021       | 39,644.57                                                              | 243,064.88                                                             | 309,407.48                                                             | 12,023.46                                                              | 31,473.02                                                              |
|                            | 28 May 2021       | 36,862.76                                                              | 232,782.57                                                             | 303,982.81                                                             | 13,077.82                                                              | 32,075.39                                                              |
|                            | 04 June 2021      | 39,431.97                                                              | 254,844.72                                                             | 337,068.17                                                             | 15,068.45                                                              | 34,779.15                                                              |
|                            | 11 June 2021      | 45,075.12                                                              | 252,391.39                                                             | 359,186.34                                                             | 15,629.58                                                              | 38,438.51                                                              |
|                            | 18 June 2021      | 40,030.92                                                              | 229,343.55                                                             | 285,097.16                                                             | 11,499.28                                                              | 33,085.55                                                              |
|                            | 25 June 2021      | 39,702.25                                                              | 239,139.60                                                             | 294,133.18                                                             | 12,270.32                                                              | 34,839.79                                                              |
|                            | 02 July 2021      | 41,634.81                                                              | 224,508.35                                                             | 303,028.65                                                             | 12,703.43                                                              | 34,958.87                                                              |
|                            | 09 July 2021      | 40,902.66                                                              | 224,137.34                                                             | 312,306.24                                                             | 13,065.07                                                              | 39,450.68                                                              |
|                            | 16 July 2021      | 40,529.02                                                              | 228,152.07                                                             | 319,190.08                                                             | 13,754.38                                                              | 40,424.23                                                              |
|                            | 23 July 2021      | 39,780.72                                                              | 225,302.51                                                             | 320,046.24                                                             | 13,413.72                                                              | 42,409.81                                                              |
|                            | 30 July 2021      | 38,740.60                                                              | 227,533.51                                                             | 336,688.68                                                             | 13,825.18                                                              | 41,676.84                                                              |
|                            | 06 August 2021    | 40,545.75                                                              | 228,710.66                                                             | 351,790.33                                                             | 14,003.16                                                              | 46,185.65                                                              |
|                            | 13 August 2021    | 42,144.17                                                              | 230,375.85                                                             | 367,827.31                                                             | 13,894.22                                                              | 45,101.23                                                              |
|                            | 20 August 2021    | 42,693.22                                                              | 222,551.98                                                             | 365,514.98                                                             | 13,954.30                                                              | 44,148.34                                                              |
|                            | 27 August 2021    | 42,224.60                                                              | 234,114.86                                                             | 379,312.53                                                             | 14,542.90                                                              | 45,099.15                                                              |
|                            | 03 September 2021 | 43,910.46                                                              | 218,469.24                                                             | 393,905.38                                                             | 15,319.28                                                              | 45,472.02                                                              |
|                            | 10 September 2021 | 45,001.74                                                              | 225,926.14                                                             | 422,230.84                                                             | 18,152.03                                                              | 45,399.21                                                              |
|                            | 17 September 2021 | 39,249.51                                                              | 195,446.55                                                             | 359,574.15                                                             | 12,022.79                                                              | 37,074.79                                                              |
|                            | 24 September 2021 | 38,198.58                                                              | 208,106.23                                                             | 354,705.68                                                             | 12,120.34                                                              | 37,150.65                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 01 April 2021              | 603,255.38                                                             | 44,538.41                                                              | 1,110,329.92                                                                | 174,948.43                                                                  | 73,962.21                                                                   |
| 09 April 2021              | 567,419.92                                                             | 38,193.64                                                              | 1,019,286.92                                                                | 167,773.23                                                                  | 79,594.46                                                                   |
| 16 April 2021              | 561,283.30                                                             | 39,248.90                                                              | 995,778.14                                                                  | 162,193.10                                                                  | 83,109.90                                                                   |
| 23 April 2021              | 563,610.64                                                             | 41,331.26                                                              | 1,039,129.95                                                                | 159,543.45                                                                  | 81,667.59                                                                   |
| 30 April 2021              | 555,953.75                                                             | 46,896.26                                                              | 1,008,661.42                                                                | 157,617.57                                                                  | 78,022.30                                                                   |
| 07 May 2021                | 548,876.86                                                             | 41,001.59                                                              | 996,184.41                                                                  | 156,834.14                                                                  | 78,385.64                                                                   |
| 14 May 2021                | 570,332.60                                                             | 41,237.83                                                              | 1,014,442.97                                                                | 162,214.81                                                                  | 82,570.74                                                                   |
| 21 May 2021                | 594,844.93                                                             | 46,296.07                                                              | 1,062,445.82                                                                | 158,629.82                                                                  | 81,473.45                                                                   |
| 28 May 2021                | 595,895.89                                                             | 48,298.31                                                              | 1,039,195.82                                                                | 168,711.55                                                                  | 85,237.16                                                                   |
| 04 June 2021               | 623,181.41                                                             | 42,975.56                                                              | 1,111,521.49                                                                | 174,885.08                                                                  | 88,494.02                                                                   |
| 11 June 2021               | 630,395.22                                                             | 44,368.23                                                              | 1,123,164.83                                                                | 195,882.29                                                                  | 94,658.04                                                                   |
| 18 June 2021               | 579,327.92                                                             | 43,367.60                                                              | 1,006,511.43                                                                | 157,421.43                                                                  | 90,862.48                                                                   |
| 25 June 2021               | 581,552.20                                                             | 45,630.14                                                              | 1,024,657.85                                                                | 159,755.34                                                                  | 95,723.08                                                                   |
| 02 July 2021               | 563,693.08                                                             | 44,440.04                                                              | 988,683.53                                                                  | 159,721.41                                                                  | 99,687.63                                                                   |
| 09 July 2021               | 594,495.13                                                             | 48,413.59                                                              | 1,022,469.21                                                                | 176,458.07                                                                  | 100,195.50                                                                  |
| 16 July 2021               | 601,357.65                                                             | 48,022.00                                                              | 1,028,477.18                                                                | 187,385.15                                                                  | 98,797.73                                                                   |
| 23 July 2021               | 615,820.32                                                             | 48,089.96                                                              | 1,038,398.66                                                                | 191,954.63                                                                  | 93,064.87                                                                   |
| 30 July 2021               | 632,829.63                                                             | 57,375.44                                                              | 1,076,673.34                                                                | 199,728.37                                                                  | 95,289.91                                                                   |
| 06 August 2021             | 646,000.41                                                             | 48,809.37                                                              | 1,086,662.67                                                                | 205,385.29                                                                  | 101,254.01                                                                  |
| 13 August 2021             | 638,189.29                                                             | 52,540.99                                                              | 1,095,554.40                                                                | 214,339.55                                                                  | 93,683.43                                                                   |
| 20 August 2021             | 636,395.94                                                             | 52,024.69                                                              | 1,083,455.88                                                                | 212,326.54                                                                  | 95,255.51                                                                   |
| 27 August 2021             | 653,395.87                                                             | 57,969.90                                                              | 1,122,997.71                                                                | 229,897.51                                                                  | 89,443.98                                                                   |
| 03 September 2021          | 660,030.70                                                             | 52,712.15                                                              | 1,107,618.34                                                                | 242,471.08                                                                  | 88,530.32                                                                   |
| 10 September 2021          | 692,952.03                                                             | 54,860.20                                                              | 1,172,771.91                                                                | 261,023.17                                                                  | 86,284.51                                                                   |
| 17 September 2021          | 646,223.16                                                             | 48,756.56                                                              | 1,062,020.93                                                                | 216,747.91                                                                  | 83,100.57                                                                   |
| 24 September 2021          | 630,802.68                                                             | 51,722.63                                                              | 1,059,682.21                                                                | 217,653.92                                                                  | 81,667.76                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 01 April 2021              | 56,162.72                                                                       | 15,700.11                                                                  | 6,390.05                                                                   | 1,125.52                                                                 | 213,673                                 |                       |
| 09 April 2021              | 51,611.96                                                                       | 16,254.51                                                                  | 6,367.68                                                                   | 1,123.52                                                                 | 187,427                                 |                       |
| 16 April 2021              | 50,205.04                                                                       | 16,601.50                                                                  | 6,342.23                                                                   | 1,151.31                                                                 | 178,272                                 |                       |
| 23 April 2021              | 47,755.42                                                                       | 17,742.89                                                                  | 6,599.78                                                                   | 1,151.34                                                                 | 175,117                                 |                       |
| 30 April 2021              | 47,950.26                                                                       | 16,824.10                                                                  | 6,485.92                                                                   | 1,182.29                                                                 | 170,901                                 |                       |
| 07 May 2021                | 48,721.88                                                                       | 17,406.70                                                                  | 6,526.72                                                                   | 1,180.21                                                                 | 177,208                                 |                       |
| 14 May 2021                | 48,309.64                                                                       | 17,858.94                                                                  | 6,636.34                                                                   | 1,178.18                                                                 | 185,777                                 |                       |
| 21 May 2021                | 50,287.60                                                                       | 19,554.72                                                                  | 6,673.18                                                                   | 1,178.51                                                                 | 186,309                                 |                       |
| 28 May 2021                | 46,997.28                                                                       | 21,414.41                                                                  | 7,291.97                                                                   | 1,150.41                                                                 | 182,028                                 |                       |
| 04 June 2021               | 46,039.82                                                                       | 22,276.60                                                                  | 7,050.83                                                                   | 1,138.77                                                                 | 200,938                                 |                       |
| 11 June 2021               | 45,267.32                                                                       | 22,717.34                                                                  | 8,355.76                                                                   | 1,146.78                                                                 | 202,269                                 |                       |
| 18 June 2021               | 44,553.07                                                                       | 21,435.35                                                                  | 7,391.44                                                                   | 1,160.00                                                                 | 174,777                                 |                       |
| 25 June 2021               | 44,618.84                                                                       | 23,421.78                                                                  | 7,195.26                                                                   | 1,155.61                                                                 | 178,634                                 |                       |
| 02 July 2021               | 47,540.48                                                                       | 23,375.24                                                                  | 7,023.40                                                                   | 1,142.07                                                                 | 172,106                                 |                       |
| 09 July 2021               | 50,476.67                                                                       | 23,920.74                                                                  | 7,117.83                                                                   | 1,177.17                                                                 | 179,505                                 |                       |
| 16 July 2021               | 53,262.18                                                                       | 22,778.86                                                                  | 7,182.36                                                                   | 1,311.83                                                                 | 183,897                                 |                       |
| 23 July 2021               | 54,223.11                                                                       | 23,132.17                                                                  | 7,560.35                                                                   | 1,580.11                                                                 | 185,019                                 |                       |
| 30 July 2021               | 58,381.47                                                                       | 22,547.69                                                                  | 7,637.44                                                                   | 1,615.74                                                                 | 189,923                                 |                       |
| 06 August 2021             | 61,921.96                                                                       | 23,589.09                                                                  | 7,640.81                                                                   | 1,609.14                                                                 | 202,464                                 |                       |
| 13 August 2021             | 63,180.45                                                                       | 24,042.91                                                                  | 8,030.08                                                                   | 1,606.32                                                                 | 202,458                                 |                       |
| 20 August 2021             | 64,721.52                                                                       | 23,522.11                                                                  | 8,235.44                                                                   | 1,615.81                                                                 | 208,281                                 |                       |
| 27 August 2021             | 64,243.31                                                                       | 23,590.18                                                                  | 7,898.71                                                                   | 1,605.62                                                                 | 209,847                                 |                       |
| 03 September 2021          | 64,282.07                                                                       | 23,329.52                                                                  | 7,985.62                                                                   | 1,629.37                                                                 | 214,715                                 |                       |
| 10 September 2021          | 62,776.18                                                                       | 24,448.02                                                                  | 8,227.27                                                                   | 1,479.90                                                                 | 219,589                                 |                       |
| 17 September 2021          | 58,790.28                                                                       | 23,721.38                                                                  | 8,311.51                                                                   | 1,495.17                                                                 | 195,356                                 |                       |
| 24 September 2021          | 56,560.47                                                                       | 22,874.66                                                                  | 8,292.44                                                                   | 1,498.05                                                                 | 185,539                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 01 April 2021              | 213,673                                                | 61,385                                                                     | 152,288                                                                        | 6,571                                                            | 14,766                                                           |
| 09 April 2021              | 187,427                                                | 52,213                                                                     | 135,214                                                                        | 6,138                                                            | 12,213                                                           |
| 16 April 2021              | 178,272                                                | 49,228                                                                     | 129,044                                                                        | 6,286                                                            | 11,063                                                           |
| 23 April 2021              | 175,117                                                | 49,196                                                                     | 125,922                                                                        | 6,361                                                            | 10,188                                                           |
| 30 April 2021              | 170,901                                                | 48,163                                                                     | 122,738                                                                        | 6,520                                                            | 10,055                                                           |
| 07 May 2021                | 177,208                                                | 49,251                                                                     | 127,957                                                                        | 6,082                                                            | 10,549                                                           |
| 14 May 2021                | 185,777                                                | 51,581                                                                     | 134,197                                                                        | 6,243                                                            | 11,185                                                           |
| 21 May 2021                | 186,309                                                | 52,107                                                                     | 134,203                                                                        | 6,366                                                            | 10,423                                                           |
| 28 May 2021                | 182,028                                                | 49,915                                                                     | 132,114                                                                        | 6,452                                                            | 10,317                                                           |
| 04 June 2021               | 200,938                                                | 54,989                                                                     | 145,950                                                                        | 6,535                                                            | 10,755                                                           |
| 11 June 2021               | 202,269                                                | 55,173                                                                     | 147,096                                                                        | 6,656                                                            | 11,279                                                           |
| 18 June 2021               | 174,777                                                | 52,272                                                                     | 122,505                                                                        | 6,413                                                            | 10,443                                                           |
| 25 June 2021               | 178,634                                                | 52,735                                                                     | 125,899                                                                        | 6,433                                                            | 10,977                                                           |
| 02 July 2021               | 172,106                                                | 48,813                                                                     | 123,293                                                                        | 5,952                                                            | 11,551                                                           |
| 09 July 2021               | 179,505                                                | 50,405                                                                     | 129,100                                                                        | 6,338                                                            | 11,899                                                           |
| 16 July 2021               | 183,897                                                | 52,018                                                                     | 131,879                                                                        | 6,125                                                            | 12,361                                                           |
| 23 July 2021               | 185,019                                                | 52,739                                                                     | 132,280                                                                        | 6,230                                                            | 11,964                                                           |
| 30 July 2021               | 189,923                                                | 53,846                                                                     | 136,077                                                                        | 6,426                                                            | 12,073                                                           |
| 06 August 2021             | 202,464                                                | 57,458                                                                     | 145,006                                                                        | 6,435                                                            | 13,336                                                           |
| 13 August 2021             | 202,458                                                | 56,479                                                                     | 145,979                                                                        | 6,296                                                            | 13,473                                                           |
| 20 August 2021             | 208,281                                                | 57,222                                                                     | 151,059                                                                        | 6,337                                                            | 13,873                                                           |
| 27 August 2021             | 209,847                                                | 56,528                                                                     | 153,319                                                                        | 6,338                                                            | 13,905                                                           |
| 03 September 2021          | 214,715                                                | 57,456                                                                     | 157,259                                                                        | 6,086                                                            | 15,006                                                           |
| 10 September 2021          | 219,589                                                | 57,930                                                                     | 161,659                                                                        | 6,545                                                            | 14,758                                                           |
| 17 September 2021          | 195,356                                                | 57,104                                                                     | 138,252                                                                        | 6,550                                                            | 13,357                                                           |
| 24 September 2021          | 185,539                                                | 54,210                                                                     | 131,329                                                                        | 6,494                                                            | 13,213                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 01 April 2021              | 49,397                                                           | 67,212                                                           | 2,454                                                            | 8,945                                                            | 59,606                                                           |
| 09 April 2021              | 40,828                                                           | 58,455                                                           | 2,447                                                            | 8,503                                                            | 54,238                                                           |
| 16 April 2021              | 40,374                                                           | 54,058                                                           | 2,570                                                            | 8,120                                                            | 51,063                                                           |
| 23 April 2021              | 41,427                                                           | 52,082                                                           | 2,644                                                            | 7,577                                                            | 50,021                                                           |
| 30 April 2021              | 39,365                                                           | 51,509                                                           | 2,705                                                            | 7,698                                                            | 47,984                                                           |
| 07 May 2021                | 41,801                                                           | 54,014                                                           | 2,735                                                            | 8,062                                                            | 48,755                                                           |
| 14 May 2021                | 41,711                                                           | 57,409                                                           | 2,926                                                            | 8,059                                                            | 53,117                                                           |
| 21 May 2021                | 38,673                                                           | 58,314                                                           | 2,783                                                            | 8,125                                                            | 56,402                                                           |
| 28 May 2021                | 35,070                                                           | 57,005                                                           | 3,276                                                            | 8,385                                                            | 56,098                                                           |
| 04 June 2021               | 40,378                                                           | 64,598                                                           | 3,700                                                            | 9,046                                                            | 60,431                                                           |
| 11 June 2021               | 37,628                                                           | 66,203                                                           | 3,961                                                            | 9,668                                                            | 61,111                                                           |
| 18 June 2021               | 32,505                                                           | 55,888                                                           | 2,687                                                            | 8,307                                                            | 53,805                                                           |
| 25 June 2021               | 33,229                                                           | 57,138                                                           | 2,945                                                            | 9,220                                                            | 53,787                                                           |
| 02 July 2021               | 31,863                                                           | 55,328                                                           | 3,016                                                            | 9,336                                                            | 49,991                                                           |
| 09 July 2021               | 30,828                                                           | 58,016                                                           | 3,221                                                            | 10,868                                                           | 53,126                                                           |
| 16 July 2021               | 31,080                                                           | 59,128                                                           | 3,336                                                            | 11,770                                                           | 55,048                                                           |
| 23 July 2021               | 30,164                                                           | 58,811                                                           | 3,452                                                            | 12,083                                                           | 57,138                                                           |
| 30 July 2021               | 29,488                                                           | 62,832                                                           | 3,607                                                            | 12,020                                                           | 58,124                                                           |
| 06 August 2021             | 31,808                                                           | 67,729                                                           | 3,608                                                            | 13,182                                                           | 61,131                                                           |
| 13 August 2021             | 30,705                                                           | 70,542                                                           | 3,575                                                            | 12,846                                                           | 59,551                                                           |
| 20 August 2021             | 29,368                                                           | 76,855                                                           | 3,536                                                            | 12,548                                                           | 60,074                                                           |
| 27 August 2021             | 28,837                                                           | 79,873                                                           | 3,691                                                            | 12,400                                                           | 58,987                                                           |
| 03 September 2021          | 29,526                                                           | 81,290                                                           | 3,972                                                            | 12,470                                                           | 60,448                                                           |
| 10 September 2021          | 29,772                                                           | 82,971                                                           | 4,645                                                            | 11,715                                                           | 63,090                                                           |
| 17 September 2021          | 25,841                                                           | 74,624                                                           | 2,890                                                            | 9,671                                                            | 57,509                                                           |
| 24 September 2021          | 27,890                                                           | 64,642                                                           | 2,908                                                            | 9,754                                                            | 55,631                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 01 April 2021              | 4,722                                                           | 191,999                                                               | 10,170                                                                | 4,768                                                                 | 4,132                                                                  |
| 09 April 2021              | 4,605                                                           | 165,878                                                               | 9,847                                                                 | 5,341                                                                 | 3,741                                                                  |
| 16 April 2021              | 4,738                                                           | 157,225                                                               | 9,271                                                                 | 5,445                                                                 | 3,692                                                                  |
| 23 April 2021              | 4,818                                                           | 154,090                                                               | 9,325                                                                 | 5,435                                                                 | 3,592                                                                  |
| 30 April 2021              | 5,066                                                           | 149,872                                                               | 9,400                                                                 | 5,331                                                                 | 3,625                                                                  |
| 07 May 2021                | 5,210                                                           | 155,907                                                               | 9,593                                                                 | 5,323                                                                 | 3,677                                                                  |
| 14 May 2021                | 5,127                                                           | 163,913                                                               | 9,975                                                                 | 5,506                                                                 | 3,623                                                                  |
| 21 May 2021                | 5,223                                                           | 163,809                                                               | 10,429                                                                | 5,493                                                                 | 3,775                                                                  |
| 28 May 2021                | 5,425                                                           | 158,102                                                               | 11,663                                                                | 5,796                                                                 | 3,558                                                                  |
| 04 June 2021               | 5,495                                                           | 175,880                                                               | 12,578                                                                | 6,046                                                                 | 3,449                                                                  |
| 11 June 2021               | 5,764                                                           | 174,665                                                               | 14,788                                                                | 6,362                                                                 | 3,446                                                                  |
| 18 June 2021               | 4,730                                                           | 152,709                                                               | 9,520                                                                 | 6,095                                                                 | 3,413                                                                  |
| 25 June 2021               | 4,905                                                           | 156,287                                                               | 9,569                                                                 | 6,244                                                                 | 3,447                                                                  |
| 02 July 2021               | 5,069                                                           | 149,420                                                               | 9,624                                                                 | 6,495                                                                 | 3,480                                                                  |
| 09 July 2021               | 5,209                                                           | 156,047                                                               | 10,632                                                                | 6,037                                                                 | 3,584                                                                  |
| 16 July 2021               | 5,049                                                           | 159,966                                                               | 11,049                                                                | 5,998                                                                 | 3,753                                                                  |
| 23 July 2021               | 5,177                                                           | 161,019                                                               | 11,095                                                                | 5,908                                                                 | 3,786                                                                  |
| 30 July 2021               | 5,353                                                           | 165,816                                                               | 11,098                                                                | 5,976                                                                 | 3,840                                                                  |
| 06 August 2021             | 5,235                                                           | 177,584                                                               | 11,208                                                                | 6,366                                                                 | 4,006                                                                  |
| 13 August 2021             | 5,470                                                           | 177,458                                                               | 11,552                                                                | 6,080                                                                 | 4,066                                                                  |
| 20 August 2021             | 5,690                                                           | 182,816                                                               | 11,832                                                                | 6,226                                                                 | 4,109                                                                  |
| 27 August 2021             | 5,816                                                           | 183,673                                                               | 12,957                                                                | 5,905                                                                 | 4,025                                                                  |
| 03 September 2021          | 5,917                                                           | 187,427                                                               | 14,119                                                                | 5,824                                                                 | 4,041                                                                  |
| 10 September 2021          | 6,094                                                           | 190,300                                                               | 16,133                                                                | 5,820                                                                 | 3,926                                                                  |
| 17 September 2021          | 4,914                                                           | 170,772                                                               | 11,885                                                                | 5,461                                                                 | 3,801                                                                  |
| 24 September 2021          | 5,007                                                           | 161,195                                                               | 11,893                                                                | 5,342                                                                 | 3,731                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 01 April 2021              | 1,694                                                                | 819                                                                  | 91                                                                 |
| 09 April 2021              | 1,713                                                                | 817                                                                  | 90                                                                 |
| 16 April 2021              | 1,725                                                                | 822                                                                  | 92                                                                 |
| 23 April 2021              | 1,760                                                                | 824                                                                  | 92                                                                 |
| 30 April 2021              | 1,691                                                                | 885                                                                  | 98                                                                 |
| 07 May 2021                | 1,718                                                                | 893                                                                  | 97                                                                 |
| 14 May 2021                | 1,760                                                                | 905                                                                  | 95                                                                 |
| 21 May 2021                | 1,808                                                                | 900                                                                  | 95                                                                 |
| 28 May 2021                | 1,883                                                                | 936                                                                  | 90                                                                 |
| 04 June 2021               | 1,992                                                                | 907                                                                  | 86                                                                 |
| 11 June 2021               | 2,008                                                                | 913                                                                  | 87                                                                 |
| 18 June 2021               | 1,999                                                                | 952                                                                  | 89                                                                 |
| 25 June 2021               | 2,054                                                                | 943                                                                  | 90                                                                 |
| 02 July 2021               | 2,070                                                                | 929                                                                  | 88                                                                 |
| 09 July 2021               | 2,138                                                                | 972                                                                  | 95                                                                 |
| 16 July 2021               | 2,066                                                                | 967                                                                  | 98                                                                 |
| 23 July 2021               | 2,053                                                                | 1,018                                                                | 140                                                                |
| 30 July 2021               | 2,020                                                                | 1,017                                                                | 156                                                                |
| 06 August 2021             | 2,127                                                                | 1,024                                                                | 149                                                                |
| 13 August 2021             | 2,097                                                                | 1,055                                                                | 150                                                                |
| 20 August 2021             | 2,069                                                                | 1,076                                                                | 153                                                                |
| 27 August 2021             | 2,073                                                                | 1,064                                                                | 150                                                                |
| 03 September 2021          | 2,069                                                                | 1,079                                                                | 156                                                                |
| 10 September 2021          | 2,186                                                                | 1,070                                                                | 154                                                                |
| 17 September 2021          | 2,200                                                                | 1,076                                                                | 161                                                                |
| 24 September 2021          | 2,138                                                                | 1,078                                                                | 162                                                                |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 30 September 2021          | 1,428,900.94                         | 1,428,900.94                                           | 437,358.36                                                                 | 991,542.59                                                                     | 114,453.98                                                       |
| 08 October 2021            | 1,418,308.29                         | 1,418,308.29                                           | 428,278.53                                                                 | 990,029.76                                                                     | 110,721.32                                                       |
| 15 October 2021            | 1,419,762.79                         | 1,419,762.79                                           | 427,429.94                                                                 | 992,332.85                                                                     | 114,451.57                                                       |
| 22 October 2021            | 1,477,771.66                         | 1,477,771.66                                           | 453,038.90                                                                 | 1,024,732.76                                                                   | 122,273.90                                                       |
| 29 October 2021            | 1,427,959.87                         | 1,427,959.87                                           | 436,818.42                                                                 | 991,141.45                                                                     | 115,006.54                                                       |
| 05 November 2021           | 1,472,181.15                         | 1,472,181.15                                           | 448,039.45                                                                 | 1,024,141.70                                                                   | 116,284.42                                                       |
| 12 November 2021           | 1,506,409.89                         | 1,506,409.89                                           | 456,772.28                                                                 | 1,049,637.61                                                                   | 121,480.97                                                       |
| 19 November 2021           | 1,513,226.12                         | 1,513,226.12                                           | 465,282.50                                                                 | 1,047,943.62                                                                   | 122,711.69                                                       |
| 26 November 2021           | 1,531,527.18                         | 1,531,527.18                                           | 467,567.32                                                                 | 1,063,959.87                                                                   | 129,405.92                                                       |
| 03 December 2021           | 1,501,065.31                         | 1,501,065.31                                           | 453,553.18                                                                 | 1,047,512.13                                                                   | 118,530.90                                                       |
| 10 December 2021           | 1,556,905.50                         | 1,556,905.50                                           | 467,082.45                                                                 | 1,089,823.06                                                                   | 121,694.25                                                       |
| 17 December 2021           | 1,393,823.70                         | 1,393,823.70                                           | 418,742.51                                                                 | 975,081.19                                                                     | 121,943.43                                                       |
| 24 December 2021           | 1,356,418.00                         | 1,356,418.00                                           | 396,211.88                                                                 | 960,206.11                                                                     | 119,148.15                                                       |
| 31 December 2021           | 1,367,406.20                         | 1,367,406.20                                           | 403,034.85                                                                 | 964,371.35                                                                     | 112,545.75                                                       |
| 07 January 2022            | 1,390,154.78                         | 1,390,154.78                                           | 431,636.31                                                                 | 958,518.47                                                                     | 106,850.93                                                       |
| 14 January 2022            | 1,466,296.37                         | 1,466,296.37                                           | 459,575.43                                                                 | 1,006,720.94                                                                   | 124,744.52                                                       |
| 21 January 2022            | 1,482,633.93                         | 1,482,633.93                                           | 476,732.62                                                                 | 1,005,901.31                                                                   | 119,602.74                                                       |
| 28 January 2022            | 1,510,686.68                         | 1,510,686.68                                           | 490,773.80                                                                 | 1,019,912.88                                                                   | 124,702.34                                                       |
| 04 February 2022           | 1,495,043.38                         | 1,495,043.38                                           | 488,823.45                                                                 | 1,006,219.93                                                                   | 126,935.97                                                       |
| 11 February 2022           | 1,454,111.64                         | 1,454,111.64                                           | 475,138.29                                                                 | 978,973.35                                                                     | 118,764.47                                                       |
| 18 February 2022           | 1,464,587.62                         | 1,464,587.62                                           | 478,150.23                                                                 | 986,437.39                                                                     | 116,645.23                                                       |
| 25 February 2022           | 1,517,596.41                         | 1,517,596.41                                           | 494,799.14                                                                 | 1,022,797.27                                                                   | 125,025.53                                                       |
| 04 March 2022              | 1,503,307.36                         | 1,503,307.36                                           | 496,168.53                                                                 | 1,007,138.83                                                                   | 113,670.51                                                       |
| 11 March 2022              | 1,617,361.37                         | 1,617,361.37                                           | 534,171.29                                                                 | 1,083,190.07                                                                   | 117,411.19                                                       |
| 18 March 2022              | 1,455,964.47                         | 1,455,964.47                                           | 487,119.00                                                                 | 968,845.47                                                                     | 126,126.21                                                       |
| 25 March 2022              | 1,482,756.36                         | 1,482,756.36                                           | 500,458.21                                                                 | 982,298.15                                                                     | 130,805.61                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 30 September 2021          | 36,585.97                                                              | 213,345.97                                                             | 339,977.86                                                             | 12,183.27                                                              | 38,175.70                                                              |
| 08 October 2021            | 38,035.03                                                              | 211,699.90                                                             | 342,345.44                                                             | 12,634.13                                                              | 39,141.22                                                              |
| 15 October 2021            | 36,161.26                                                              | 221,228.37                                                             | 349,424.86                                                             | 11,704.34                                                              | 37,969.97                                                              |
| 22 October 2021            | 36,426.81                                                              | 221,501.76                                                             | 369,533.43                                                             | 12,026.74                                                              | 37,358.79                                                              |
| 29 October 2021            | 35,153.14                                                              | 224,732.01                                                             | 353,654.11                                                             | 11,069.76                                                              | 34,691.25                                                              |
| 05 November 2021           | 39,660.35                                                              | 236,643.44                                                             | 384,581.57                                                             | 11,589.85                                                              | 36,401.38                                                              |
| 12 November 2021           | 39,805.82                                                              | 232,908.28                                                             | 410,345.93                                                             | 12,317.13                                                              | 37,017.90                                                              |
| 19 November 2021           | 40,700.15                                                              | 246,440.91                                                             | 409,564.72                                                             | 11,941.80                                                              | 39,603.69                                                              |
| 26 November 2021           | 41,498.35                                                              | 254,239.32                                                             | 422,540.70                                                             | 11,929.62                                                              | 42,164.50                                                              |
| 03 December 2021           | 44,949.84                                                              | 245,720.75                                                             | 424,332.99                                                             | 14,124.76                                                              | 42,339.22                                                              |
| 10 December 2021           | 46,468.43                                                              | 264,080.70                                                             | 441,792.27                                                             | 16,845.95                                                              | 42,962.10                                                              |
| 17 December 2021           | 39,470.09                                                              | 247,546.95                                                             | 384,501.80                                                             | 12,284.97                                                              | 33,062.39                                                              |
| 24 December 2021           | 38,348.88                                                              | 244,964.89                                                             | 371,971.54                                                             | 10,489.49                                                              | 32,121.37                                                              |
| 31 December 2021           | 37,957.25                                                              | 242,999.61                                                             | 368,243.23                                                             | 10,546.91                                                              | 33,430.19                                                              |
| 07 January 2022            | 39,848.12                                                              | 250,949.57                                                             | 368,039.58                                                             | 11,351.56                                                              | 38,580.72                                                              |
| 14 January 2022            | 40,796.87                                                              | 257,325.67                                                             | 387,837.76                                                             | 11,511.82                                                              | 43,312.19                                                              |
| 21 January 2022            | 40,808.51                                                              | 252,454.97                                                             | 391,313.94                                                             | 11,547.62                                                              | 48,863.38                                                              |
| 28 January 2022            | 41,915.85                                                              | 266,983.26                                                             | 386,387.58                                                             | 11,700.50                                                              | 48,492.43                                                              |
| 04 February 2022           | 42,715.95                                                              | 244,641.44                                                             | 390,256.55                                                             | 11,266.27                                                              | 48,437.64                                                              |
| 11 February 2022           | 43,243.65                                                              | 249,560.24                                                             | 405,005.41                                                             | 11,605.54                                                              | 48,296.76                                                              |
| 18 February 2022           | 47,146.92                                                              | 257,841.49                                                             | 407,143.09                                                             | 11,859.41                                                              | 46,877.56                                                              |
| 25 February 2022           | 44,880.65                                                              | 281,771.44                                                             | 432,504.17                                                             | 12,757.76                                                              | 47,111.79                                                              |
| 04 March 2022              | 47,889.94                                                              | 262,723.40                                                             | 435,626.91                                                             | 14,786.57                                                              | 44,384.51                                                              |
| 11 March 2022              | 52,879.33                                                              | 290,207.27                                                             | 474,000.23                                                             | 16,326.63                                                              | 49,369.08                                                              |
| 18 March 2022              | 39,893.24                                                              | 253,589.65                                                             | 402,128.08                                                             | 11,908.89                                                              | 41,710.75                                                              |
| 25 March 2022              | 38,462.64                                                              | 246,573.68                                                             | 410,258.29                                                             | 12,254.98                                                              | 40,762.53                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        |                                                                        | By Product and Residual Maturity                                            |                                                                             |                                                                             |
|                            | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
| 30 September 2021          | 622,349.62                                                             | 51,828.57                                                              | 1,034,229.41                                                                | 225,895.40                                                                  | 80,847.13                                                                   |
| 08 October 2021            | 618,874.49                                                             | 44,856.77                                                              | 1,035,593.02                                                                | 213,729.22                                                                  | 82,914.12                                                                   |
| 15 October 2021            | 605,245.26                                                             | 43,577.17                                                              | 1,039,932.05                                                                | 208,635.54                                                                  | 84,511.69                                                                   |
| 22 October 2021            | 631,804.81                                                             | 46,845.44                                                              | 1,113,017.06                                                                | 196,027.47                                                                  | 83,700.95                                                                   |
| 29 October 2021            | 605,569.92                                                             | 48,083.14                                                              | 1,078,081.09                                                                | 186,692.33                                                                  | 83,117.26                                                                   |
| 05 November 2021           | 605,648.54                                                             | 41,371.60                                                              | 1,109,907.97                                                                | 196,962.64                                                                  | 84,500.53                                                                   |
| 12 November 2021           | 609,211.90                                                             | 43,321.95                                                              | 1,156,963.49                                                                | 185,066.66                                                                  | 86,109.68                                                                   |
| 19 November 2021           | 598,090.34                                                             | 44,172.83                                                              | 1,163,976.29                                                                | 185,114.11                                                                  | 87,949.75                                                                   |
| 26 November 2021           | 581,905.58                                                             | 47,843.18                                                              | 1,188,044.88                                                                | 180,461.48                                                                  | 86,389.41                                                                   |
| 03 December 2021           | 562,450.02                                                             | 48,616.82                                                              | 1,156,378.02                                                                | 183,662.73                                                                  | 85,170.13                                                                   |
| 10 December 2021           | 571,837.17                                                             | 51,224.64                                                              | 1,185,138.07                                                                | 205,983.59                                                                  | 87,768.34                                                                   |
| 17 December 2021           | 506,618.12                                                             | 48,395.95                                                              | 1,084,044.18                                                                | 151,663.55                                                                  | 80,664.81                                                                   |
| 24 December 2021           | 494,524.10                                                             | 44,849.58                                                              | 1,054,961.71                                                                | 148,148.45                                                                  | 78,546.90                                                                   |
| 31 December 2021           | 512,403.29                                                             | 49,279.97                                                              | 1,065,973.67                                                                | 151,486.60                                                                  | 75,598.11                                                                   |
| 07 January 2022            | 532,515.63                                                             | 42,018.66                                                              | 1,081,967.71                                                                | 153,973.64                                                                  | 75,172.09                                                                   |
| 14 January 2022            | 548,696.45                                                             | 52,071.10                                                              | 1,139,698.95                                                                | 162,827.22                                                                  | 83,465.03                                                                   |
| 21 January 2022            | 566,912.15                                                             | 51,130.62                                                              | 1,152,830.46                                                                | 170,832.18                                                                  | 76,252.68                                                                   |
| 28 January 2022            | 572,451.04                                                             | 58,053.70                                                              | 1,174,588.77                                                                | 177,652.30                                                                  | 70,077.09                                                                   |
| 04 February 2022           | 581,788.83                                                             | 49,000.73                                                              | 1,164,073.73                                                                | 174,977.67                                                                  | 69,915.91                                                                   |
| 11 February 2022           | 525,530.16                                                             | 52,105.40                                                              | 1,117,973.94                                                                | 176,961.98                                                                  | 68,923.73                                                                   |
| 18 February 2022           | 523,068.58                                                             | 54,005.33                                                              | 1,121,529.88                                                                | 184,722.15                                                                  | 68,344.53                                                                   |
| 25 February 2022           | 510,326.54                                                             | 63,218.52                                                              | 1,155,104.54                                                                | 195,274.38                                                                  | 72,143.50                                                                   |
| 04 March 2022              | 530,038.97                                                             | 54,186.56                                                              | 1,125,448.87                                                                | 208,836.87                                                                  | 73,110.54                                                                   |
| 11 March 2022              | 557,307.30                                                             | 59,860.34                                                              | 1,214,492.85                                                                | 224,558.09                                                                  | 78,823.02                                                                   |
| 18 March 2022              | 527,428.60                                                             | 53,179.05                                                              | 1,110,153.68                                                                | 166,448.52                                                                  | 78,696.42                                                                   |
| 25 March 2022              | 546,721.30                                                             | 56,917.33                                                              | 1,133,425.63                                                                | 172,756.13                                                                  | 77,379.49                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 30 September 2021          | 55,676.23                                                                       | 22,597.05                                                                  | 8,179.09                                                                   | 1,476.63                                                                 | 183,955                                 |
| 08 October 2021            | 51,855.38                                                                       | 24,031.48                                                                  | 8,697.88                                                                   | 1,487.19                                                                 | 187,246                                 |
| 15 October 2021            | 52,381.31                                                                       | 24,595.69                                                                  | 8,219.75                                                                   | 1,486.77                                                                 | 186,707                                 |
| 22 October 2021            | 51,044.44                                                                       | 24,244.17                                                                  | 8,234.40                                                                   | 1,503.18                                                                 | 198,930                                 |
| 29 October 2021            | 46,395.46                                                                       | 23,942.32                                                                  | 8,073.70                                                                   | 1,657.72                                                                 | 190,021                                 |
| 05 November 2021           | 46,579.90                                                                       | 24,430.54                                                                  | 8,151.77                                                                   | 1,647.81                                                                 | 207,958                                 |
| 12 November 2021           | 44,311.52                                                                       | 24,086.05                                                                  | 8,220.87                                                                   | 1,651.63                                                                 | 215,603                                 |
| 19 November 2021           | 42,966.64                                                                       | 23,420.53                                                                  | 8,148.32                                                                   | 1,650.47                                                                 | 215,895                                 |
| 26 November 2021           | 43,163.79                                                                       | 23,645.63                                                                  | 8,179.59                                                                   | 1,642.41                                                                 | 216,298                                 |
| 03 December 2021           | 43,135.08                                                                       | 23,010.78                                                                  | 8,103.58                                                                   | 1,605.00                                                                 | 219,984                                 |
| 10 December 2021           | 44,564.79                                                                       | 23,650.88                                                                  | 8,162.42                                                                   | 1,637.41                                                                 | 224,759                                 |
| 17 December 2021           | 45,085.55                                                                       | 22,520.63                                                                  | 8,217.00                                                                   | 1,627.98                                                                 | 196,367                                 |
| 24 December 2021           | 43,789.01                                                                       | 20,975.06                                                                  | 8,368.50                                                                   | 1,628.35                                                                 | 188,988                                 |
| 31 December 2021           | 43,456.20                                                                       | 20,969.33                                                                  | 8,358.66                                                                   | 1,563.61                                                                 | 188,404                                 |
| 07 January 2022            | 46,264.07                                                                       | 22,782.93                                                                  | 8,443.31                                                                   | 1,551.02                                                                 | 193,331                                 |
| 14 January 2022            | 47,410.35                                                                       | 22,741.41                                                                  | 8,602.03                                                                   | 1,551.39                                                                 | 203,268                                 |
| 21 January 2022            | 49,343.84                                                                       | 22,692.46                                                                  | 9,031.30                                                                   | 1,651.02                                                                 | 209,335                                 |
| 28 January 2022            | 51,328.27                                                                       | 25,791.77                                                                  | 9,613.83                                                                   | 1,634.66                                                                 | 215,236                                 |
| 04 February 2022           | 52,396.21                                                                       | 22,584.46                                                                  | 9,467.54                                                                   | 1,627.85                                                                 | 222,352                                 |
| 11 February 2022           | 55,838.69                                                                       | 22,883.98                                                                  | 9,909.32                                                                   | 1,619.99                                                                 | 219,938                                 |
| 18 February 2022           | 56,119.51                                                                       | 22,526.54                                                                  | 9,727.24                                                                   | 1,617.76                                                                 | 220,590                                 |
| 25 February 2022           | 58,799.15                                                                       | 24,868.93                                                                  | 9,793.16                                                                   | 1,612.74                                                                 | 221,986                                 |
| 04 March 2022              | 61,333.97                                                                       | 23,326.37                                                                  | 9,644.88                                                                   | 1,605.85                                                                 | 229,599                                 |
| 11 March 2022              | 64,463.15                                                                       | 23,533.09                                                                  | 9,918.11                                                                   | 1,573.07                                                                 | 248,505                                 |
| 18 March 2022              | 64,538.40                                                                       | 24,343.22                                                                  | 10,211.17                                                                  | 1,573.06                                                                 | 219,335                                 |
| 25 March 2022              | 63,813.88                                                                       | 23,555.22                                                                  | 10,281.70                                                                  | 1,544.31                                                                 | 220,270                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 30 September 2021          | 183,955                                                | 53,360                                                                     | 130,595                                                                        | 6,294                                                            | 12,733                                                           |
| 08 October 2021            | 187,246                                                | 53,163                                                                     | 134,083                                                                        | 6,221                                                            | 12,699                                                           |
| 15 October 2021            | 186,707                                                | 53,183                                                                     | 133,524                                                                        | 6,202                                                            | 12,961                                                           |
| 22 October 2021            | 198,930                                                | 58,272                                                                     | 140,658                                                                        | 6,516                                                            | 13,399                                                           |
| 29 October 2021            | 190,021                                                | 56,177                                                                     | 133,845                                                                        | 6,259                                                            | 13,314                                                           |
| 05 November 2021           | 207,958                                                | 61,593                                                                     | 146,366                                                                        | 6,539                                                            | 15,192                                                           |
| 12 November 2021           | 215,603                                                | 63,195                                                                     | 152,408                                                                        | 6,803                                                            | 15,159                                                           |
| 19 November 2021           | 215,895                                                | 63,124                                                                     | 152,771                                                                        | 6,820                                                            | 14,985                                                           |
| 26 November 2021           | 216,298                                                | 62,477                                                                     | 153,821                                                                        | 6,891                                                            | 14,981                                                           |
| 03 December 2021           | 219,984                                                | 62,183                                                                     | 157,801                                                                        | 6,585                                                            | 15,911                                                           |
| 10 December 2021           | 224,759                                                | 62,397                                                                     | 162,362                                                                        | 6,624                                                            | 16,145                                                           |
| 17 December 2021           | 196,367                                                | 58,842                                                                     | 137,526                                                                        | 6,293                                                            | 14,312                                                           |
| 24 December 2021           | 188,988                                                | 55,385                                                                     | 133,603                                                                        | 6,234                                                            | 14,068                                                           |
| 31 December 2021           | 188,404                                                | 54,728                                                                     | 133,676                                                                        | 5,983                                                            | 13,834                                                           |
| 07 January 2022            | 193,331                                                | 56,966                                                                     | 136,365                                                                        | 5,476                                                            | 14,239                                                           |
| 14 January 2022            | 203,268                                                | 60,132                                                                     | 143,136                                                                        | 5,914                                                            | 14,435                                                           |
| 21 January 2022            | 209,335                                                | 64,385                                                                     | 144,950                                                                        | 5,897                                                            | 14,380                                                           |
| 28 January 2022            | 215,236                                                | 67,136                                                                     | 148,100                                                                        | 5,920                                                            | 14,781                                                           |
| 04 February 2022           | 222,352                                                | 69,092                                                                     | 153,260                                                                        | 6,060                                                            | 15,119                                                           |
| 11 February 2022           | 219,938                                                | 65,763                                                                     | 154,175                                                                        | 5,871                                                            | 14,858                                                           |
| 18 February 2022           | 220,590                                                | 65,611                                                                     | 154,979                                                                        | 5,816                                                            | 16,552                                                           |
| 25 February 2022           | 221,986                                                | 65,553                                                                     | 156,433                                                                        | 6,043                                                            | 15,077                                                           |
| 04 March 2022              | 229,599                                                | 69,259                                                                     | 160,341                                                                        | 5,936                                                            | 16,558                                                           |
| 11 March 2022              | 248,505                                                | 74,365                                                                     | 174,141                                                                        | 6,022                                                            | 17,605                                                           |
| 18 March 2022              | 219,335                                                | 74,979                                                                     | 144,357                                                                        | 6,270                                                            | 13,266                                                           |
| 25 March 2022              | 220,270                                                | 75,114                                                                     | 145,157                                                                        | 6,467                                                            | 12,634                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 30 September 2021          | 28,942                                                           | 61,691                                                           | 2,980                                                            | 10,507                                                           | 55,716                                                           |
| 08 October 2021            | 31,356                                                           | 61,663                                                           | 3,013                                                            | 11,037                                                           | 56,176                                                           |
| 15 October 2021            | 33,320                                                           | 60,661                                                           | 2,815                                                            | 10,970                                                           | 54,640                                                           |
| 22 October 2021            | 33,884                                                           | 67,564                                                           | 2,755                                                            | 10,783                                                           | 58,762                                                           |
| 29 October 2021            | 32,888                                                           | 63,563                                                           | 2,808                                                            | 9,776                                                            | 56,010                                                           |
| 05 November 2021           | 37,289                                                           | 72,064                                                           | 2,928                                                            | 10,295                                                           | 58,242                                                           |
| 12 November 2021           | 36,301                                                           | 77,732                                                           | 3,051                                                            | 10,053                                                           | 60,879                                                           |
| 19 November 2021           | 37,384                                                           | 77,001                                                           | 3,221                                                            | 10,725                                                           | 60,104                                                           |
| 26 November 2021           | 37,085                                                           | 76,849                                                           | 3,303                                                            | 11,459                                                           | 60,011                                                           |
| 03 December 2021           | 38,520                                                           | 77,241                                                           | 3,693                                                            | 11,302                                                           | 60,881                                                           |
| 10 December 2021           | 41,016                                                           | 78,232                                                           | 4,168                                                            | 11,346                                                           | 61,154                                                           |
| 17 December 2021           | 38,845                                                           | 66,275                                                           | 2,898                                                            | 8,893                                                            | 54,032                                                           |
| 24 December 2021           | 39,585                                                           | 61,257                                                           | 2,563                                                            | 8,537                                                            | 52,012                                                           |
| 31 December 2021           | 38,855                                                           | 59,761                                                           | 2,522                                                            | 9,009                                                            | 53,509                                                           |
| 07 January 2022            | 39,499                                                           | 60,454                                                           | 2,783                                                            | 10,544                                                           | 55,498                                                           |
| 14 January 2022            | 39,449                                                           | 65,360                                                           | 2,896                                                            | 11,488                                                           | 58,639                                                           |
| 21 January 2022            | 38,632                                                           | 67,974                                                           | 2,917                                                            | 12,635                                                           | 61,641                                                           |
| 28 January 2022            | 40,689                                                           | 69,670                                                           | 2,966                                                            | 13,814                                                           | 61,826                                                           |
| 04 February 2022           | 41,435                                                           | 73,773                                                           | 2,986                                                            | 13,671                                                           | 63,691                                                           |
| 11 February 2022           | 45,417                                                           | 74,810                                                           | 2,980                                                            | 12,960                                                           | 57,278                                                           |
| 18 February 2022           | 46,933                                                           | 75,078                                                           | 3,283                                                            | 12,176                                                           | 54,907                                                           |
| 25 February 2022           | 51,691                                                           | 76,127                                                           | 3,409                                                            | 12,086                                                           | 51,682                                                           |
| 04 March 2022              | 46,966                                                           | 80,850                                                           | 4,076                                                            | 10,815                                                           | 58,494                                                           |
| 11 March 2022              | 51,975                                                           | 87,808                                                           | 4,496                                                            | 12,293                                                           | 61,941                                                           |
| 18 March 2022              | 43,226                                                           | 77,967                                                           | 2,857                                                            | 10,403                                                           | 59,964                                                           |
| 25 March 2022              | 40,004                                                           | 78,256                                                           | 2,993                                                            | 10,670                                                           | 63,826                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 30 September 2021          | 5,092                                                           | 159,246                                                               | 12,470                                                                | 5,185                                                                 | 3,760                                                                  |
| 08 October 2021            | 5,081                                                           | 162,795                                                               | 12,151                                                                | 5,263                                                                 | 3,650                                                                  |
| 15 October 2021            | 5,138                                                           | 162,144                                                               | 12,150                                                                | 5,409                                                                 | 3,593                                                                  |
| 22 October 2021            | 5,267                                                           | 174,737                                                               | 11,891                                                                | 5,343                                                                 | 3,582                                                                  |
| 29 October 2021            | 5,403                                                           | 166,497                                                               | 11,514                                                                | 5,284                                                                 | 3,396                                                                  |
| 05 November 2021           | 5,409                                                           | 183,678                                                               | 12,098                                                                | 5,408                                                                 | 3,435                                                                  |
| 12 November 2021           | 5,625                                                           | 191,415                                                               | 11,944                                                                | 5,534                                                                 | 3,346                                                                  |
| 19 November 2021           | 5,655                                                           | 190,990                                                               | 12,715                                                                | 5,551                                                                 | 3,330                                                                  |
| 26 November 2021           | 5,719                                                           | 191,320                                                               | 13,028                                                                | 5,396                                                                 | 3,266                                                                  |
| 03 December 2021           | 5,851                                                           | 192,889                                                               | 15,149                                                                | 5,388                                                                 | 3,269                                                                  |
| 10 December 2021           | 6,074                                                           | 195,294                                                               | 17,327                                                                | 5,404                                                                 | 3,368                                                                  |
| 17 December 2021           | 4,820                                                           | 175,438                                                               | 9,235                                                                 | 5,030                                                                 | 3,364                                                                  |
| 24 December 2021           | 4,732                                                           | 168,475                                                               | 9,023                                                                 | 5,051                                                                 | 3,213                                                                  |
| 31 December 2021           | 4,931                                                           | 168,190                                                               | 8,814                                                                 | 5,068                                                                 | 3,127                                                                  |
| 07 January 2022            | 4,838                                                           | 172,672                                                               | 8,971                                                                 | 5,010                                                                 | 3,288                                                                  |
| 14 January 2022            | 5,087                                                           | 182,174                                                               | 9,284                                                                 | 5,083                                                                 | 3,288                                                                  |
| 21 January 2022            | 5,259                                                           | 188,047                                                               | 9,402                                                                 | 5,033                                                                 | 3,426                                                                  |
| 28 January 2022            | 5,570                                                           | 194,121                                                               | 9,303                                                                 | 4,784                                                                 | 3,334                                                                  |
| 04 February 2022           | 5,617                                                           | 201,392                                                               | 9,318                                                                 | 4,766                                                                 | 3,355                                                                  |
| 11 February 2022           | 5,764                                                           | 198,618                                                               | 9,511                                                                 | 4,748                                                                 | 3,466                                                                  |
| 18 February 2022           | 5,846                                                           | 198,618                                                               | 10,102                                                                | 4,749                                                                 | 3,589                                                                  |
| 25 February 2022           | 5,871                                                           | 198,771                                                               | 11,087                                                                | 4,814                                                                 | 3,737                                                                  |
| 04 March 2022              | 5,904                                                           | 203,538                                                               | 13,862                                                                | 4,799                                                                 | 3,843                                                                  |
| 11 March 2022              | 6,365                                                           | 218,677                                                               | 17,085                                                                | 5,136                                                                 | 3,976                                                                  |
| 18 March 2022              | 5,382                                                           | 197,896                                                               | 8,601                                                                 | 5,164                                                                 | 4,015                                                                  |
| 25 March 2022              | 5,420                                                           | 198,624                                                               | 9,080                                                                 | 5,085                                                                 | 3,829                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 30 September 2021          | 2,052                                                                | 1,083                                                                | 159                                                                |
| 08 October 2021            | 2,126                                                                | 1,102                                                                | 159                                                                |
| 15 October 2021            | 2,183                                                                | 1,069                                                                | 159                                                                |
| 22 October 2021            | 2,149                                                                | 1,067                                                                | 161                                                                |
| 29 October 2021            | 2,105                                                                | 1,063                                                                | 162                                                                |
| 05 November 2021           | 2,109                                                                | 1,070                                                                | 160                                                                |
| 12 November 2021           | 2,106                                                                | 1,094                                                                | 164                                                                |
| 19 November 2021           | 2,069                                                                | 1,077                                                                | 163                                                                |
| 26 November 2021           | 2,050                                                                | 1,077                                                                | 161                                                                |
| 03 December 2021           | 2,054                                                                | 1,079                                                                | 156                                                                |
| 10 December 2021           | 2,136                                                                | 1,073                                                                | 157                                                                |
| 17 December 2021           | 2,075                                                                | 1,069                                                                | 156                                                                |
| 24 December 2021           | 1,990                                                                | 1,080                                                                | 156                                                                |
| 31 December 2021           | 1,979                                                                | 1,078                                                                | 148                                                                |
| 07 January 2022            | 2,155                                                                | 1,089                                                                | 146                                                                |
| 14 January 2022            | 2,194                                                                | 1,099                                                                | 146                                                                |
| 21 January 2022            | 2,188                                                                | 1,089                                                                | 150                                                                |
| 28 January 2022            | 2,424                                                                | 1,116                                                                | 154                                                                |
| 04 February 2022           | 2,256                                                                | 1,115                                                                | 150                                                                |
| 11 February 2022           | 2,300                                                                | 1,145                                                                | 150                                                                |
| 18 February 2022           | 2,253                                                                | 1,130                                                                | 149                                                                |
| 25 February 2022           | 2,316                                                                | 1,114                                                                | 147                                                                |
| 04 March 2022              | 2,298                                                                | 1,116                                                                | 143                                                                |
| 11 March 2022              | 2,340                                                                | 1,150                                                                | 141                                                                |
| 18 March 2022              | 2,357                                                                | 1,161                                                                | 141                                                                |
| 25 March 2022              | 2,333                                                                | 1,181                                                                | 138                                                                |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 01 April 2022              | 1,542,617.49                         | 1,542,617.49                                           | 521,864.26                                                                 | 1,020,753.23                                                                   | 133,686.30                                                       |
| 08 April 2022              | 1,483,204.94                         | 1,483,204.94                                           | 512,500.42                                                                 | 970,704.52                                                                     | 128,102.66                                                       |
| 14 April 2022              | 1,472,338.49                         | 1,472,338.49                                           | 498,784.96                                                                 | 973,553.53                                                                     | 125,889.72                                                       |
| 22 April 2022              | 1,459,392.30                         | 1,459,392.30                                           | 485,166.60                                                                 | 974,225.70                                                                     | 138,710.57                                                       |
| 29 April 2022              | 1,426,351.91                         | 1,426,351.91                                           | 461,477.84                                                                 | 964,874.07                                                                     | 140,748.23                                                       |
| 06 May 2022                | 1,436,557.83                         | 1,436,557.83                                           | 467,623.61                                                                 | 968,934.22                                                                     | 137,064.88                                                       |
| 13 May 2022                | 1,435,093.31                         | 1,435,093.31                                           | 465,676.90                                                                 | 969,416.42                                                                     | 141,261.59                                                       |
| 20 May 2022                | 1,470,820.48                         | 1,470,820.48                                           | 491,071.53                                                                 | 979,748.95                                                                     | 147,555.18                                                       |
| 27 May 2022                | 1,491,020.79                         | 1,491,020.79                                           | 493,236.21                                                                 | 997,784.57                                                                     | 146,800.60                                                       |
| 02 June 2022               | 1,495,227.18                         | 1,495,227.18                                           | 492,012.06                                                                 | 1,003,215.12                                                                   | 133,079.45                                                       |
| 10 June 2022               | 1,497,638.05                         | 1,497,638.05                                           | 494,192.55                                                                 | 1,003,445.50                                                                   | 136,386.06                                                       |
| 17 June 2022               | 1,356,700.52                         | 1,356,700.52                                           | 458,667.03                                                                 | 898,033.48                                                                     | 137,126.99                                                       |
| 24 June 2022               | 1,359,688.53                         | 1,359,688.53                                           | 448,108.19                                                                 | 911,580.34                                                                     | 141,024.13                                                       |
| 30 June 2022               | 1,361,711.40                         | 1,361,711.40                                           | 438,852.24                                                                 | 922,859.16                                                                     | 146,189.21                                                       |
| 08 July 2022               | 1,357,188.26                         | 1,357,188.26                                           | 430,328.18                                                                 | 926,860.08                                                                     | 153,501.00                                                       |
| 15 July 2022               | 1,347,354.80                         | 1,347,354.80                                           | 428,859.07                                                                 | 918,495.73                                                                     | 157,562.05                                                       |
| 22 July 2022               | 1,311,736.55                         | 1,311,736.55                                           | 406,487.05                                                                 | 905,249.50                                                                     | 149,120.25                                                       |
| 29 July 2022               | 1,264,987.27                         | 1,264,987.27                                           | 392,959.23                                                                 | 872,028.04                                                                     | 138,053.03                                                       |
| 05 August 2022             | 1,301,889.05                         | 1,301,889.05                                           | 406,364.65                                                                 | 895,524.40                                                                     | 141,315.35                                                       |
| 12 August 2022             | 1,297,877.61                         | 1,297,877.61                                           | 401,201.56                                                                 | 896,676.05                                                                     | 139,699.71                                                       |
| 19 August 2022             | 1,273,676.19                         | 1,273,676.19                                           | 391,214.28                                                                 | 882,461.91                                                                     | 142,499.61                                                       |
| 26 August 2022             | 1,300,051.86                         | 1,300,051.86                                           | 396,757.03                                                                 | 903,294.83                                                                     | 145,238.95                                                       |
| 02 September 2022          | 1,290,607.27                         | 1,290,607.27                                           | 388,997.68                                                                 | 901,609.59                                                                     | 144,153.82                                                       |
| 09 September 2022          | 1,344,506.46                         | 1,344,506.46                                           | 401,663.66                                                                 | 942,842.80                                                                     | 154,949.76                                                       |
| 16 September 2022          | 1,374,515.95                         | 1,374,515.95                                           | 411,692.01                                                                 | 962,823.93                                                                     | 161,258.21                                                       |
| 23 September 2022          | 1,291,690.75                         | 1,291,690.75                                           | 398,517.86                                                                 | 893,172.89                                                                     | 169,730.55                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |  |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|--|
|                            |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |  |
| As At                      | Outstanding Notional<br>(US\$mn) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/PHP /<br>Non-deliverable Forward |  |
| 01 April 2022              | 39,606.25                                                               | 242,418.94                                                              | 445,087.03                                                              | 13,870.17                                                               | 40,861.68                                                               |  |
| 08 April 2022              | 40,173.56                                                               | 241,545.03                                                              | 425,754.09                                                              | 13,359.03                                                               | 40,750.60                                                               |  |
| 14 April 2022              | 37,417.95                                                               | 237,687.50                                                              | 428,093.59                                                              | 14,057.99                                                               | 40,092.64                                                               |  |
| 22 April 2022              | 37,998.25                                                               | 233,076.26                                                              | 423,818.41                                                              | 14,161.06                                                               | 36,113.36                                                               |  |
| 29 April 2022              | 42,949.45                                                               | 207,579.93                                                              | 417,994.41                                                              | 15,452.12                                                               | 34,442.24                                                               |  |
| 06 May 2022                | 43,087.38                                                               | 216,091.49                                                              | 423,418.47                                                              | 15,749.17                                                               | 35,119.61                                                               |  |
| 13 May 2022                | 47,232.38                                                               | 218,711.51                                                              | 422,914.17                                                              | 15,700.81                                                               | 35,773.95                                                               |  |
| 20 May 2022                | 50,318.35                                                               | 227,477.59                                                              | 438,269.60                                                              | 16,193.02                                                               | 38,439.83                                                               |  |
| 27 May 2022                | 49,552.63                                                               | 240,634.76                                                              | 441,461.74                                                              | 16,175.27                                                               | 41,696.40                                                               |  |
| 02 June 2022               | 52,146.59                                                               | 230,138.31                                                              | 446,573.40                                                              | 18,636.97                                                               | 45,013.64                                                               |  |
| 10 June 2022               | 56,346.66                                                               | 235,232.24                                                              | 452,341.29                                                              | 20,613.04                                                               | 46,362.55                                                               |  |
| 17 June 2022               | 47,708.01                                                               | 217,336.10                                                              | 367,944.67                                                              | 13,321.08                                                               | 38,690.52                                                               |  |
| 24 June 2022               | 46,359.91                                                               | 220,951.74                                                              | 361,947.96                                                              | 14,638.73                                                               | 41,232.60                                                               |  |
| 30 June 2022               | 47,133.26                                                               | 221,587.88                                                              | 359,564.16                                                              | 13,641.51                                                               | 41,917.14                                                               |  |
| 08 July 2022               | 51,147.31                                                               | 233,376.17                                                              | 341,459.97                                                              | 14,765.10                                                               | 43,833.61                                                               |  |
| 15 July 2022               | 52,706.21                                                               | 232,482.79                                                              | 334,539.23                                                              | 13,862.77                                                               | 43,058.70                                                               |  |
| 22 July 2022               | 52,739.43                                                               | 242,595.42                                                              | 325,280.60                                                              | 14,007.11                                                               | 41,126.50                                                               |  |
| 29 July 2022               | 49,748.59                                                               | 230,901.42                                                              | 314,501.77                                                              | 13,203.59                                                               | 39,769.05                                                               |  |
| 05 August 2022             | 50,283.41                                                               | 242,984.48                                                              | 311,074.34                                                              | 14,562.82                                                               | 39,472.15                                                               |  |
| 12 August 2022             | 50,799.20                                                               | 230,321.49                                                              | 320,250.40                                                              | 15,502.50                                                               | 38,612.43                                                               |  |
| 19 August 2022             | 48,237.57                                                               | 233,556.32                                                              | 302,625.16                                                              | 15,098.46                                                               | 37,914.06                                                               |  |
| 26 August 2022             | 48,311.03                                                               | 236,192.45                                                              | 312,340.49                                                              | 15,405.01                                                               | 35,965.62                                                               |  |
| 02 September 2022          | 47,784.05                                                               | 224,528.44                                                              | 318,365.56                                                              | 15,801.86                                                               | 35,689.15                                                               |  |
| 09 September 2022          | 48,517.79                                                               | 231,562.64                                                              | 334,568.62                                                              | 21,777.35                                                               | 41,554.34                                                               |  |
| 16 September 2022          | 49,990.56                                                               | 249,854.51                                                              | 340,261.42                                                              | 22,775.10                                                               | 41,131.09                                                               |  |
| 23 September 2022          | 41,036.17                                                               | 233,739.14                                                              | 302,464.04                                                              | 15,123.32                                                               | 33,154.08                                                               |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 01 April 2022              | 566,756.20                                                             | 60,330.91                                                              | 1,190,267.25                                                                | 175,139.14                                                                  | 74,669.18                                                                   |
| 08 April 2022              | 538,892.77                                                             | 54,627.20                                                              | 1,136,109.53                                                                | 171,988.70                                                                  | 77,420.20                                                                   |
| 14 April 2022              | 536,922.84                                                             | 52,176.25                                                              | 1,131,820.22                                                                | 170,605.44                                                                  | 75,657.29                                                                   |
| 22 April 2022              | 520,649.34                                                             | 54,865.05                                                              | 1,124,769.23                                                                | 162,332.36                                                                  | 79,566.25                                                                   |
| 29 April 2022              | 508,068.72                                                             | 59,116.81                                                              | 1,096,960.59                                                                | 154,303.15                                                                  | 77,449.32                                                                   |
| 06 May 2022                | 511,223.44                                                             | 54,803.40                                                              | 1,101,888.41                                                                | 160,308.69                                                                  | 78,150.32                                                                   |
| 13 May 2022                | 500,576.68                                                             | 52,922.22                                                              | 1,097,687.85                                                                | 160,046.66                                                                  | 83,190.65                                                                   |
| 20 May 2022                | 494,390.00                                                             | 58,176.89                                                              | 1,131,167.29                                                                | 166,434.27                                                                  | 80,561.81                                                                   |
| 27 May 2022                | 493,794.13                                                             | 60,905.26                                                              | 1,138,661.38                                                                | 174,661.23                                                                  | 84,437.39                                                                   |
| 02 June 2022               | 517,937.33                                                             | 51,701.50                                                              | 1,134,788.93                                                                | 185,438.71                                                                  | 84,756.31                                                                   |
| 10 June 2022               | 494,742.06                                                             | 55,614.16                                                              | 1,119,456.50                                                                | 200,548.70                                                                  | 87,395.98                                                                   |
| 17 June 2022               | 476,241.52                                                             | 58,331.62                                                              | 977,208.05                                                                  | 201,492.64                                                                  | 89,497.47                                                                   |
| 24 June 2022               | 477,272.19                                                             | 56,261.27                                                              | 1,035,651.80                                                                | 148,706.58                                                                  | 86,900.92                                                                   |
| 30 June 2022               | 474,143.46                                                             | 57,534.77                                                              | 1,038,870.54                                                                | 148,580.49                                                                  | 88,619.15                                                                   |
| 08 July 2022               | 463,346.78                                                             | 55,758.33                                                              | 1,030,419.21                                                                | 145,145.96                                                                  | 97,697.06                                                                   |
| 15 July 2022               | 455,761.37                                                             | 57,381.69                                                              | 1,023,444.81                                                                | 147,333.06                                                                  | 92,163.56                                                                   |
| 22 July 2022               | 439,780.27                                                             | 47,086.97                                                              | 989,285.95                                                                  | 161,268.95                                                                  | 78,342.29                                                                   |
| 29 July 2022               | 425,198.16                                                             | 53,611.67                                                              | 945,526.33                                                                  | 151,126.41                                                                  | 87,872.75                                                                   |
| 05 August 2022             | 456,271.92                                                             | 45,924.57                                                              | 979,898.68                                                                  | 154,664.56                                                                  | 84,941.35                                                                   |
| 12 August 2022             | 451,105.89                                                             | 51,585.98                                                              | 974,946.43                                                                  | 163,439.62                                                                  | 79,198.81                                                                   |
| 19 August 2022             | 442,107.58                                                             | 51,637.43                                                              | 958,753.41                                                                  | 158,051.79                                                                  | 79,790.02                                                                   |
| 26 August 2022             | 448,816.87                                                             | 57,781.44                                                              | 977,575.99                                                                  | 167,787.70                                                                  | 78,081.11                                                                   |
| 02 September 2022          | 452,009.38                                                             | 52,275.01                                                              | 956,158.26                                                                  | 179,087.34                                                                  | 75,447.40                                                                   |
| 09 September 2022          | 456,765.13                                                             | 54,810.83                                                              | 993,289.84                                                                  | 196,796.96                                                                  | 73,284.95                                                                   |
| 16 September 2022          | 457,709.24                                                             | 51,535.82                                                              | 1,009,490.78                                                                | 212,050.92                                                                  | 71,192.96                                                                   |
| 23 September 2022          | 430,792.78                                                             | 65,650.68                                                              | 972,480.74                                                                  | 167,552.18                                                                  | 73,316.79                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 01 April 2022              | 66,920.02                                                                       | 23,837.33                                                                  | 10,249.85                                                                  | 1,534.73                                                                 | 238,178                                 |                       |
| 08 April 2022              | 62,890.63                                                                       | 23,000.59                                                                  | 10,265.04                                                                  | 1,530.23                                                                 | 224,839                                 |                       |
| 14 April 2022              | 59,334.28                                                                       | 22,918.83                                                                  | 10,472.34                                                                  | 1,530.10                                                                 | 221,803                                 |                       |
| 22 April 2022              | 57,110.93                                                                       | 23,668.61                                                                  | 10,456.88                                                                  | 1,488.04                                                                 | 207,169                                 |                       |
| 29 April 2022              | 62,722.35                                                                       | 23,016.99                                                                  | 10,411.98                                                                  | 1,487.52                                                                 | 203,535                                 |                       |
| 06 May 2022                | 60,023.84                                                                       | 24,512.44                                                                  | 10,190.52                                                                  | 1,483.61                                                                 | 206,781                                 |                       |
| 13 May 2022                | 57,829.22                                                                       | 24,528.12                                                                  | 10,327.69                                                                  | 1,483.14                                                                 | 214,898                                 |                       |
| 20 May 2022                | 57,640.72                                                                       | 23,085.80                                                                  | 10,456.91                                                                  | 1,473.67                                                                 | 220,172                                 |                       |
| 27 May 2022                | 57,169.96                                                                       | 24,065.35                                                                  | 10,571.77                                                                  | 1,453.70                                                                 | 217,700                                 |                       |
| 02 June 2022               | 55,883.65                                                                       | 22,677.92                                                                  | 10,227.89                                                                  | 1,453.77                                                                 | 227,891                                 |                       |
| 10 June 2022               | 54,402.41                                                                       | 24,350.01                                                                  | 10,023.27                                                                  | 1,461.17                                                                 | 226,094                                 |                       |
| 17 June 2022               | 52,302.02                                                                       | 24,340.98                                                                  | 10,321.81                                                                  | 1,537.55                                                                 | 195,478                                 |                       |
| 24 June 2022               | 53,040.96                                                                       | 23,792.44                                                                  | 10,153.71                                                                  | 1,442.11                                                                 | 195,400                                 |                       |
| 30 June 2022               | 51,558.58                                                                       | 22,713.53                                                                  | 10,011.18                                                                  | 1,357.93                                                                 | 194,191                                 |                       |
| 08 July 2022               | 49,495.92                                                                       | 23,234.91                                                                  | 9,749.03                                                                   | 1,446.17                                                                 | 199,849                                 |                       |
| 15 July 2022               | 48,792.76                                                                       | 24,198.93                                                                  | 10,050.07                                                                  | 1,371.60                                                                 | 200,772                                 |                       |
| 22 July 2022               | 47,643.20                                                                       | 23,724.27                                                                  | 10,106.14                                                                  | 1,365.75                                                                 | 200,276                                 |                       |
| 29 July 2022               | 44,673.99                                                                       | 23,709.16                                                                  | 10,712.25                                                                  | 1,366.39                                                                 | 188,648                                 |                       |
| 05 August 2022             | 46,758.09                                                                       | 23,841.27                                                                  | 10,414.06                                                                  | 1,371.03                                                                 | 203,524                                 |                       |
| 12 August 2022             | 44,622.57                                                                       | 23,892.71                                                                  | 10,791.77                                                                  | 985.70                                                                   | 198,954                                 |                       |
| 19 August 2022             | 42,064.71                                                                       | 23,145.60                                                                  | 10,885.35                                                                  | 985.31                                                                   | 192,128                                 |                       |
| 26 August 2022             | 41,132.71                                                                       | 23,349.74                                                                  | 10,994.31                                                                  | 1,130.30                                                                 | 190,061                                 |                       |
| 02 September 2022          | 42,595.19                                                                       | 24,949.76                                                                  | 11,238.77                                                                  | 1,130.57                                                                 | 194,084                                 |                       |
| 09 September 2022          | 43,276.69                                                                       | 25,704.61                                                                  | 11,020.03                                                                  | 1,133.38                                                                 | 199,756                                 |                       |
| 16 September 2022          | 41,717.63                                                                       | 27,945.41                                                                  | 10,991.13                                                                  | 1,127.11                                                                 | 209,074                                 |                       |
| 23 September 2022          | 42,356.95                                                                       | 24,206.75                                                                  | 10,665.23                                                                  | 1,112.11                                                                 | 187,977                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 01 April 2022              | 238,178                                                | 82,675                                                                     | 155,504                                                                        | 6,569                                                            | 13,048                                                           |
| 08 April 2022              | 224,839                                                | 76,503                                                                     | 148,336                                                                        | 6,342                                                            | 12,099                                                           |
| 14 April 2022              | 221,803                                                | 74,066                                                                     | 147,737                                                                        | 6,326                                                            | 11,230                                                           |
| 22 April 2022              | 207,169                                                | 67,995                                                                     | 139,175                                                                        | 6,729                                                            | 11,144                                                           |
| 29 April 2022              | 203,535                                                | 64,975                                                                     | 138,560                                                                        | 7,309                                                            | 13,002                                                           |
| 06 May 2022                | 206,781                                                | 65,274                                                                     | 141,507                                                                        | 7,279                                                            | 12,606                                                           |
| 13 May 2022                | 214,898                                                | 66,220                                                                     | 148,678                                                                        | 7,711                                                            | 13,815                                                           |
| 20 May 2022                | 220,172                                                | 68,938                                                                     | 151,234                                                                        | 7,926                                                            | 14,490                                                           |
| 27 May 2022                | 217,700                                                | 67,648                                                                     | 150,052                                                                        | 7,790                                                            | 13,623                                                           |
| 02 June 2022               | 227,891                                                | 71,181                                                                     | 156,710                                                                        | 7,297                                                            | 14,735                                                           |
| 10 June 2022               | 226,094                                                | 69,178                                                                     | 156,916                                                                        | 7,490                                                            | 15,569                                                           |
| 17 June 2022               | 195,478                                                | 68,723                                                                     | 126,755                                                                        | 7,088                                                            | 12,970                                                           |
| 24 June 2022               | 195,400                                                | 67,967                                                                     | 127,433                                                                        | 7,186                                                            | 13,059                                                           |
| 30 June 2022               | 194,191                                                | 66,872                                                                     | 127,319                                                                        | 7,230                                                            | 13,343                                                           |
| 08 July 2022               | 199,849                                                | 69,037                                                                     | 130,812                                                                        | 7,602                                                            | 14,559                                                           |
| 15 July 2022               | 200,772                                                | 67,521                                                                     | 133,251                                                                        | 7,817                                                            | 14,952                                                           |
| 22 July 2022               | 200,276                                                | 65,372                                                                     | 134,904                                                                        | 7,846                                                            | 15,406                                                           |
| 29 July 2022               | 188,648                                                | 60,513                                                                     | 128,135                                                                        | 7,315                                                            | 14,697                                                           |
| 05 August 2022             | 203,524                                                | 65,394                                                                     | 138,130                                                                        | 7,434                                                            | 14,986                                                           |
| 12 August 2022             | 198,954                                                | 62,089                                                                     | 136,865                                                                        | 7,361                                                            | 14,522                                                           |
| 19 August 2022             | 192,128                                                | 59,410                                                                     | 132,718                                                                        | 7,479                                                            | 13,300                                                           |
| 26 August 2022             | 190,061                                                | 57,618                                                                     | 132,443                                                                        | 7,556                                                            | 12,682                                                           |
| 02 September 2022          | 194,084                                                | 57,765                                                                     | 136,319                                                                        | 7,415                                                            | 12,504                                                           |
| 09 September 2022          | 199,756                                                | 57,757                                                                     | 141,999                                                                        | 7,927                                                            | 12,678                                                           |
| 16 September 2022          | 209,074                                                | 60,667                                                                     | 148,407                                                                        | 8,451                                                            | 12,833                                                           |
| 23 September 2022          | 187,977                                                | 63,158                                                                     | 124,819                                                                        | 8,348                                                            | 10,671                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 01 April 2022              | 41,794                                                           | 87,188                                                           | 3,256                                                            | 11,080                                                           | 69,706                                                           |
| 08 April 2022              | 41,065                                                           | 79,742                                                           | 3,226                                                            | 10,941                                                           | 65,950                                                           |
| 14 April 2022              | 38,978                                                           | 80,398                                                           | 3,456                                                            | 10,742                                                           | 65,179                                                           |
| 22 April 2022              | 35,445                                                           | 74,106                                                           | 3,468                                                            | 9,633                                                            | 61,240                                                           |
| 29 April 2022              | 33,212                                                           | 75,047                                                           | 3,529                                                            | 9,078                                                            | 56,889                                                           |
| 06 May 2022                | 35,093                                                           | 75,410                                                           | 3,640                                                            | 9,235                                                            | 58,158                                                           |
| 13 May 2022                | 37,172                                                           | 79,928                                                           | 3,814                                                            | 8,854                                                            | 58,222                                                           |
| 20 May 2022                | 40,698                                                           | 81,532                                                           | 3,804                                                            | 9,378                                                            | 56,968                                                           |
| 27 May 2022                | 40,618                                                           | 79,558                                                           | 3,828                                                            | 9,745                                                            | 57,165                                                           |
| 02 June 2022               | 40,688                                                           | 80,358                                                           | 4,440                                                            | 10,706                                                           | 64,403                                                           |
| 10 June 2022               | 41,557                                                           | 78,220                                                           | 4,680                                                            | 10,775                                                           | 62,390                                                           |
| 17 June 2022               | 38,753                                                           | 60,746                                                           | 2,831                                                            | 8,765                                                            | 59,407                                                           |
| 24 June 2022               | 39,165                                                           | 58,468                                                           | 2,895                                                            | 9,878                                                            | 59,822                                                           |
| 30 June 2022               | 38,449                                                           | 58,473                                                           | 2,785                                                            | 9,939                                                            | 59,041                                                           |
| 08 July 2022               | 41,644                                                           | 60,441                                                           | 2,892                                                            | 10,437                                                           | 57,232                                                           |
| 15 July 2022               | 41,459                                                           | 61,285                                                           | 2,834                                                            | 10,789                                                           | 56,538                                                           |
| 22 July 2022               | 43,763                                                           | 60,413                                                           | 2,925                                                            | 10,258                                                           | 54,640                                                           |
| 29 July 2022               | 40,854                                                           | 56,285                                                           | 2,785                                                            | 9,837                                                            | 51,829                                                           |
| 05 August 2022             | 45,395                                                           | 59,776                                                           | 2,970                                                            | 9,878                                                            | 58,054                                                           |
| 12 August 2022             | 42,802                                                           | 58,461                                                           | 3,134                                                            | 9,455                                                            | 58,008                                                           |
| 19 August 2022             | 42,660                                                           | 55,387                                                           | 3,043                                                            | 9,121                                                            | 55,772                                                           |
| 26 August 2022             | 40,620                                                           | 55,163                                                           | 3,249                                                            | 8,969                                                            | 56,422                                                           |
| 02 September 2022          | 40,410                                                           | 57,691                                                           | 3,353                                                            | 8,421                                                            | 58,505                                                           |
| 09 September 2022          | 39,949                                                           | 60,444                                                           | 5,260                                                            | 9,144                                                            | 58,472                                                           |
| 16 September 2022          | 42,984                                                           | 66,067                                                           | 5,604                                                            | 9,055                                                            | 58,198                                                           |
| 23 September 2022          | 38,763                                                           | 62,054                                                           | 3,339                                                            | 7,127                                                            | 52,404                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 01 April 2022              | 5,537                                                           | 216,220                                                               | 9,423                                                                 | 4,932                                                                 | 3,944                                                                  |
| 08 April 2022              | 5,474                                                           | 202,911                                                               | 9,364                                                                 | 5,084                                                                 | 3,834                                                                  |
| 14 April 2022              | 5,495                                                           | 199,788                                                               | 9,643                                                                 | 5,012                                                                 | 3,724                                                                  |
| 22 April 2022              | 5,405                                                           | 184,867                                                               | 9,824                                                                 | 5,237                                                                 | 3,584                                                                  |
| 29 April 2022              | 5,469                                                           | 181,371                                                               | 9,476                                                                 | 5,020                                                                 | 4,003                                                                  |
| 06 May 2022                | 5,360                                                           | 184,238                                                               | 9,841                                                                 | 5,114                                                                 | 3,806                                                                  |
| 13 May 2022                | 5,382                                                           | 192,058                                                               | 9,985                                                                 | 5,264                                                                 | 3,770                                                                  |
| 20 May 2022                | 5,376                                                           | 196,715                                                               | 10,663                                                                | 5,230                                                                 | 3,779                                                                  |
| 27 May 2022                | 5,373                                                           | 193,345                                                               | 11,460                                                                | 5,320                                                                 | 3,874                                                                  |
| 02 June 2022               | 5,264                                                           | 201,941                                                               | 13,082                                                                | 5,404                                                                 | 3,832                                                                  |
| 10 June 2022               | 5,413                                                           | 197,428                                                               | 15,575                                                                | 5,570                                                                 | 3,802                                                                  |
| 17 June 2022               | 4,918                                                           | 164,333                                                               | 17,918                                                                | 5,811                                                                 | 3,665                                                                  |
| 24 June 2022               | 4,927                                                           | 173,318                                                               | 9,317                                                                 | 5,339                                                                 | 3,759                                                                  |
| 30 June 2022               | 4,931                                                           | 171,721                                                               | 9,626                                                                 | 5,536                                                                 | 3,736                                                                  |
| 08 July 2022               | 5,042                                                           | 177,425                                                               | 9,398                                                                 | 5,636                                                                 | 3,709                                                                  |
| 15 July 2022               | 5,098                                                           | 178,440                                                               | 9,347                                                                 | 5,562                                                                 | 3,686                                                                  |
| 22 July 2022               | 5,025                                                           | 178,020                                                               | 9,572                                                                 | 5,365                                                                 | 3,582                                                                  |
| 29 July 2022               | 5,046                                                           | 166,582                                                               | 9,070                                                                 | 5,872                                                                 | 3,358                                                                  |
| 05 August 2022             | 5,031                                                           | 181,312                                                               | 9,378                                                                 | 5,593                                                                 | 3,462                                                                  |
| 12 August 2022             | 5,211                                                           | 176,650                                                               | 9,720                                                                 | 5,452                                                                 | 3,362                                                                  |
| 19 August 2022             | 5,366                                                           | 170,128                                                               | 9,612                                                                 | 5,492                                                                 | 3,156                                                                  |
| 26 August 2022             | 5,400                                                           | 167,665                                                               | 10,242                                                                | 5,462                                                                 | 2,978                                                                  |
| 02 September 2022          | 5,785                                                           | 170,397                                                               | 11,678                                                                | 5,342                                                                 | 2,919                                                                  |
| 09 September 2022          | 5,882                                                           | 174,672                                                               | 13,037                                                                | 5,331                                                                 | 2,915                                                                  |
| 16 September 2022          | 5,882                                                           | 182,213                                                               | 15,087                                                                | 5,090                                                                 | 2,850                                                                  |
| 23 September 2022          | 5,271                                                           | 167,060                                                               | 9,225                                                                 | 5,217                                                                 | 2,760                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 01 April 2022              | 2,347                                                                | 1,175                                                                | 137                                                                |
| 08 April 2022              | 2,334                                                                | 1,177                                                                | 135                                                                |
| 14 April 2022              | 2,307                                                                | 1,194                                                                | 135                                                                |
| 22 April 2022              | 2,348                                                                | 1,181                                                                | 128                                                                |
| 29 April 2022              | 2,351                                                                | 1,187                                                                | 128                                                                |
| 06 May 2022                | 2,460                                                                | 1,196                                                                | 126                                                                |
| 13 May 2022                | 2,464                                                                | 1,231                                                                | 126                                                                |
| 20 May 2022                | 2,420                                                                | 1,243                                                                | 122                                                                |
| 27 May 2022                | 2,330                                                                | 1,253                                                                | 118                                                                |
| 02 June 2022               | 2,300                                                                | 1,214                                                                | 118                                                                |
| 10 June 2022               | 2,425                                                                | 1,176                                                                | 118                                                                |
| 17 June 2022               | 2,437                                                                | 1,195                                                                | 119                                                                |
| 24 June 2022               | 2,381                                                                | 1,173                                                                | 113                                                                |
| 30 June 2022               | 2,295                                                                | 1,174                                                                | 103                                                                |
| 08 July 2022               | 2,395                                                                | 1,175                                                                | 111                                                                |
| 15 July 2022               | 2,449                                                                | 1,182                                                                | 106                                                                |
| 22 July 2022               | 2,444                                                                | 1,190                                                                | 103                                                                |
| 29 July 2022               | 2,436                                                                | 1,227                                                                | 103                                                                |
| 05 August 2022             | 2,467                                                                | 1,210                                                                | 102                                                                |
| 12 August 2022             | 2,457                                                                | 1,214                                                                | 99                                                                 |
| 19 August 2022             | 2,428                                                                | 1,213                                                                | 99                                                                 |
| 26 August 2022             | 2,398                                                                | 1,205                                                                | 111                                                                |
| 02 September 2022          | 2,423                                                                | 1,214                                                                | 111                                                                |
| 09 September 2022          | 2,487                                                                | 1,202                                                                | 112                                                                |
| 16 September 2022          | 2,531                                                                | 1,193                                                                | 110                                                                |
| 23 September 2022          | 2,433                                                                | 1,173                                                                | 109                                                                |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 30 September 2022          | 1,367,940.80                         | 1,367,940.80                                           | 408,275.75                                                                 | 959,665.05                                                                     | 171,606.15                                                       |
| 07 October 2022            | 1,411,395.26                         | 1,411,395.26                                           | 422,211.35                                                                 | 989,183.91                                                                     | 179,188.22                                                       |
| 14 October 2022            | 1,447,121.64                         | 1,447,121.64                                           | 431,002.82                                                                 | 1,016,118.83                                                                   | 174,504.56                                                       |
| 21 October 2022            | 1,477,509.76                         | 1,477,509.76                                           | 440,370.30                                                                 | 1,037,139.46                                                                   | 176,401.49                                                       |
| 28 October 2022            | 1,460,416.28                         | 1,460,416.28                                           | 436,414.17                                                                 | 1,024,002.11                                                                   | 174,558.91                                                       |
| 04 November 2022           | 1,431,202.26                         | 1,431,202.26                                           | 429,279.83                                                                 | 1,001,922.43                                                                   | 169,747.41                                                       |
| 11 November 2022           | 1,500,487.02                         | 1,500,487.02                                           | 445,722.08                                                                 | 1,054,764.94                                                                   | 174,718.37                                                       |
| 18 November 2022           | 1,498,759.80                         | 1,498,759.80                                           | 430,611.24                                                                 | 1,068,148.56                                                                   | 171,858.49                                                       |
| 25 November 2022           | 1,485,613.75                         | 1,485,613.75                                           | 427,376.10                                                                 | 1,058,237.65                                                                   | 176,269.79                                                       |
| 02 December 2022           | 1,486,886.78                         | 1,486,886.78                                           | 424,451.03                                                                 | 1,062,435.74                                                                   | 174,434.52                                                       |
| 09 December 2022           | 1,521,312.57                         | 1,521,312.57                                           | 425,904.21                                                                 | 1,095,408.36                                                                   | 171,222.59                                                       |
| 16 December 2022           | 1,512,779.69                         | 1,512,779.69                                           | 418,933.99                                                                 | 1,093,845.70                                                                   | 169,790.01                                                       |
| 23 December 2022           | 1,271,397.16                         | 1,271,397.16                                           | 356,803.64                                                                 | 914,593.52                                                                     | 150,677.68                                                       |
| 30 December 2022           | 1,235,341.23                         | 1,235,341.23                                           | 343,341.42                                                                 | 891,999.80                                                                     | 147,131.11                                                       |
| 06 January 2023            | 1,290,507.93                         | 1,290,507.93                                           | 361,277.01                                                                 | 929,230.91                                                                     | 150,945.21                                                       |
| 13 January 2023            | 1,370,149.33                         | 1,370,149.33                                           | 396,199.71                                                                 | 973,949.62                                                                     | 160,535.21                                                       |
| 20 January 2023            | 1,351,992.51                         | 1,351,992.51                                           | 397,400.07                                                                 | 954,592.44                                                                     | 157,680.61                                                       |
| 27 January 2023            | 1,369,670.87                         | 1,369,670.87                                           | 410,981.31                                                                 | 958,689.55                                                                     | 159,358.43                                                       |
| 03 February 2023           | 1,296,757.39                         | 1,296,757.39                                           | 401,501.63                                                                 | 895,255.76                                                                     | 145,815.39                                                       |
| 10 February 2023           | 1,363,272.13                         | 1,363,272.13                                           | 419,150.89                                                                 | 944,121.24                                                                     | 140,332.77                                                       |
| 17 February 2023           | 1,351,336.37                         | 1,351,336.37                                           | 403,800.23                                                                 | 947,536.14                                                                     | 136,036.36                                                       |
| 24 February 2023           | 1,406,814.01                         | 1,406,814.01                                           | 423,202.66                                                                 | 983,611.35                                                                     | 143,133.41                                                       |
| 03 March 2023              | 1,392,979.72                         | 1,392,979.72                                           | 406,773.23                                                                 | 986,206.49                                                                     | 138,048.46                                                       |
| 10 March 2023              | 1,462,209.00                         | 1,462,209.00                                           | 425,693.06                                                                 | 1,036,515.95                                                                   | 138,976.39                                                       |
| 17 March 2023              | 1,327,377.44                         | 1,327,377.44                                           | 398,983.75                                                                 | 928,393.69                                                                     | 136,596.96                                                       |
| 24 March 2023              | 1,358,231.70                         | 1,358,231.70                                           | 411,274.48                                                                 | 946,957.22                                                                     | 131,807.71                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                      |                                                                         |                                                                         |                                                                         |                                                                         |                                                                         |
|                            | Outstanding Notional<br>(US\$mn) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / USD/PHP /<br>Non-deliverable Forward |
| 30 September 2022          | 46,126.51                                                               | 251,349.22                                                              | 329,378.50                                                              | 15,530.30                                                               | 36,850.42                                                               |
| 07 October 2022            | 48,436.49                                                               | 256,547.47                                                              | 348,655.34                                                              | 18,801.48                                                               | 38,411.50                                                               |
| 14 October 2022            | 50,363.38                                                               | 287,018.85                                                              | 366,069.24                                                              | 22,404.57                                                               | 39,811.95                                                               |
| 21 October 2022            | 51,152.08                                                               | 306,764.91                                                              | 370,415.95                                                              | 20,956.36                                                               | 39,715.65                                                               |
| 28 October 2022            | 48,572.42                                                               | 289,786.12                                                              | 379,629.08                                                              | 20,864.02                                                               | 39,078.04                                                               |
| 04 November 2022           | 49,866.81                                                               | 269,877.30                                                              | 385,353.32                                                              | 21,971.34                                                               | 38,657.75                                                               |
| 11 November 2022           | 50,345.83                                                               | 283,946.33                                                              | 409,807.35                                                              | 22,222.32                                                               | 40,909.77                                                               |
| 18 November 2022           | 52,343.09                                                               | 270,716.57                                                              | 410,325.83                                                              | 21,163.26                                                               | 40,188.72                                                               |
| 25 November 2022           | 50,797.57                                                               | 272,788.61                                                              | 407,365.35                                                              | 20,100.76                                                               | 41,720.28                                                               |
| 02 December 2022           | 54,833.21                                                               | 257,819.86                                                              | 412,608.38                                                              | 20,687.21                                                               | 39,220.27                                                               |
| 09 December 2022           | 57,277.19                                                               | 259,597.96                                                              | 443,684.18                                                              | 23,983.31                                                               | 39,588.95                                                               |
| 16 December 2022           | 57,341.14                                                               | 258,800.00                                                              | 420,907.55                                                              | 23,898.93                                                               | 36,785.28                                                               |
| 23 December 2022           | 42,650.92                                                               | 220,233.53                                                              | 339,326.07                                                              | 13,132.04                                                               | 27,481.37                                                               |
| 30 December 2022           | 40,571.16                                                               | 210,757.62                                                              | 325,187.30                                                              | 13,107.33                                                               | 26,518.44                                                               |
| 06 January 2023            | 39,947.40                                                               | 212,042.81                                                              | 332,758.91                                                              | 14,408.23                                                               | 27,683.88                                                               |
| 13 January 2023            | 47,240.12                                                               | 215,348.56                                                              | 360,254.57                                                              | 16,942.87                                                               | 29,553.65                                                               |
| 20 January 2023            | 49,431.09                                                               | 215,681.68                                                              | 356,974.80                                                              | 15,200.98                                                               | 33,045.40                                                               |
| 27 January 2023            | 50,061.30                                                               | 224,564.81                                                              | 359,378.55                                                              | 14,577.08                                                               | 32,447.12                                                               |
| 03 February 2023           | 50,258.16                                                               | 216,272.49                                                              | 350,687.73                                                              | 16,231.33                                                               | 34,359.78                                                               |
| 10 February 2023           | 51,996.63                                                               | 232,164.18                                                              | 375,990.20                                                              | 16,190.40                                                               | 37,088.85                                                               |
| 17 February 2023           | 48,250.15                                                               | 225,918.68                                                              | 390,520.54                                                              | 17,385.23                                                               | 35,482.31                                                               |
| 24 February 2023           | 46,872.11                                                               | 233,597.05                                                              | 423,492.48                                                              | 18,778.68                                                               | 33,968.90                                                               |
| 03 March 2023              | 45,263.86                                                               | 218,267.93                                                              | 437,886.92                                                              | 19,691.34                                                               | 35,333.79                                                               |
| 10 March 2023              | 47,839.37                                                               | 219,689.16                                                              | 481,203.42                                                              | 21,684.32                                                               | 33,590.42                                                               |
| 17 March 2023              | 40,226.50                                                               | 199,458.61                                                              | 407,020.02                                                              | 14,190.81                                                               | 28,281.31                                                               |
| 24 March 2023              | 41,137.24                                                               | 206,390.66                                                              | 413,389.36                                                              | 14,733.88                                                               | 31,092.82                                                               |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        |                                                                        | By Product and Residual Maturity                                            |                                                                             |                                                                             |
|                            | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
| 30 September 2022          | 431,259.69                                                             | 85,840.00                                                              | 1,034,587.24                                                                | 181,038.00                                                                  | 70,448.24                                                                   |
| 07 October 2022            | 431,849.58                                                             | 89,505.17                                                              | 1,077,255.22                                                                | 180,632.54                                                                  | 70,177.71                                                                   |
| 14 October 2022            | 421,335.43                                                             | 85,613.65                                                              | 1,123,386.81                                                                | 170,882.77                                                                  | 67,795.78                                                                   |
| 21 October 2022            | 423,999.90                                                             | 88,103.40                                                              | 1,164,693.38                                                                | 161,296.90                                                                  | 65,910.74                                                                   |
| 28 October 2022            | 432,409.66                                                             | 75,518.03                                                              | 1,130,115.63                                                                | 181,092.63                                                                  | 62,378.22                                                                   |
| 04 November 2022           | 412,941.27                                                             | 82,787.07                                                              | 1,118,143.47                                                                | 162,778.42                                                                  | 64,772.12                                                                   |
| 11 November 2022           | 435,703.95                                                             | 82,833.10                                                              | 1,191,795.22                                                                | 159,215.38                                                                  | 63,003.30                                                                   |
| 18 November 2022           | 431,082.62                                                             | 101,081.22                                                             | 1,189,135.09                                                                | 159,215.15                                                                  | 60,350.86                                                                   |
| 25 November 2022           | 430,470.45                                                             | 86,100.93                                                              | 1,175,859.16                                                                | 158,174.77                                                                  | 60,988.80                                                                   |
| 02 December 2022           | 430,310.70                                                             | 96,972.63                                                              | 1,171,703.58                                                                | 166,196.18                                                                  | 60,605.50                                                                   |
| 09 December 2022           | 442,440.85                                                             | 83,517.53                                                              | 1,185,024.13                                                                | 184,245.31                                                                  | 61,758.67                                                                   |
| 16 December 2022           | 450,709.34                                                             | 94,547.44                                                              | 1,222,130.11                                                                | 141,143.04                                                                  | 59,418.73                                                                   |
| 23 December 2022           | 411,646.93                                                             | 66,248.63                                                              | 988,840.50                                                                  | 139,568.94                                                                  | 60,853.99                                                                   |
| 30 December 2022           | 402,075.06                                                             | 69,993.21                                                              | 962,149.00                                                                  | 131,128.07                                                                  | 63,723.70                                                                   |
| 06 January 2023            | 429,904.29                                                             | 82,817.21                                                              | 1,004,640.98                                                                | 130,668.55                                                                  | 75,168.84                                                                   |
| 13 January 2023            | 440,139.49                                                             | 100,134.87                                                             | 1,077,100.76                                                                | 133,323.15                                                                  | 80,321.90                                                                   |
| 20 January 2023            | 442,337.42                                                             | 81,640.53                                                              | 1,059,024.22                                                                | 143,713.21                                                                  | 70,978.08                                                                   |
| 27 January 2023            | 446,700.41                                                             | 82,583.17                                                              | 1,093,827.30                                                                | 129,424.01                                                                  | 69,419.64                                                                   |
| 03 February 2023           | 431,408.24                                                             | 51,724.28                                                              | 1,010,157.41                                                                | 137,530.84                                                                  | 70,440.04                                                                   |
| 10 February 2023           | 450,799.52                                                             | 58,709.58                                                              | 1,067,921.39                                                                | 139,908.23                                                                  | 73,827.90                                                                   |
| 17 February 2023           | 441,617.73                                                             | 56,125.38                                                              | 1,051,813.15                                                                | 140,546.76                                                                  | 75,783.39                                                                   |
| 24 February 2023           | 446,616.34                                                             | 60,355.04                                                              | 1,095,043.57                                                                | 151,661.60                                                                  | 77,100.30                                                                   |
| 03 March 2023              | 443,724.40                                                             | 54,763.01                                                              | 1,065,674.15                                                                | 164,454.19                                                                  | 78,889.70                                                                   |
| 10 March 2023              | 459,729.35                                                             | 59,496.57                                                              | 1,096,983.13                                                                | 199,478.05                                                                  | 80,789.89                                                                   |
| 17 March 2023              | 450,144.89                                                             | 51,458.33                                                              | 956,650.18                                                                  | 202,258.06                                                                  | 80,125.28                                                                   |
| 24 March 2023              | 463,073.74                                                             | 56,606.29                                                              | 1,047,656.84                                                                | 154,284.76                                                                  | 73,011.39                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 30 September 2022          | 46,076.41                                                                       | 24,198.79                                                                  | 10,385.07                                                                  | 1,207.05                                                                 | 210,775                                 |
| 07 October 2022            | 45,825.52                                                                       | 25,927.94                                                                  | 10,370.93                                                                  | 1,205.40                                                                 | 220,654                                 |
| 14 October 2022            | 48,754.95                                                                       | 24,339.04                                                                  | 10,820.51                                                                  | 1,141.79                                                                 | 233,806                                 |
| 21 October 2022            | 49,781.35                                                                       | 23,869.96                                                                  | 10,815.53                                                                  | 1,141.90                                                                 | 234,784                                 |
| 28 October 2022            | 50,608.74                                                                       | 24,255.61                                                                  | 10,819.17                                                                  | 1,146.27                                                                 | 234,122                                 |
| 04 November 2022           | 50,033.20                                                                       | 23,458.92                                                                  | 10,877.45                                                                  | 1,138.69                                                                 | 236,610                                 |
| 11 November 2022           | 50,679.33                                                                       | 23,599.05                                                                  | 11,055.56                                                                  | 1,139.17                                                                 | 260,508                                 |
| 18 November 2022           | 53,554.51                                                                       | 24,489.69                                                                  | 10,874.55                                                                  | 1,139.95                                                                 | 256,464                                 |
| 25 November 2022           | 54,061.30                                                                       | 24,613.06                                                                  | 10,764.06                                                                  | 1,152.60                                                                 | 257,056                                 |
| 02 December 2022           | 52,310.63                                                                       | 24,201.50                                                                  | 10,727.77                                                                  | 1,141.60                                                                 | 250,548                                 |
| 09 December 2022           | 53,742.26                                                                       | 24,465.59                                                                  | 10,935.11                                                                  | 1,141.51                                                                 | 250,196                                 |
| 16 December 2022           | 53,999.66                                                                       | 24,764.23                                                                  | 10,347.30                                                                  | 976.61                                                                   | 229,800                                 |
| 23 December 2022           | 48,474.53                                                                       | 22,634.25                                                                  | 10,066.88                                                                  | 958.08                                                                   | 185,082                                 |
| 30 December 2022           | 44,711.96                                                                       | 22,627.70                                                                  | 10,042.70                                                                  | 958.10                                                                   | 170,646                                 |
| 06 January 2023            | 44,677.89                                                                       | 23,718.86                                                                  | 10,752.46                                                                  | 880.34                                                                   | 172,331                                 |
| 13 January 2023            | 43,800.98                                                                       | 23,943.18                                                                  | 10,795.34                                                                  | 864.01                                                                   | 188,282                                 |
| 20 January 2023            | 42,919.62                                                                       | 23,353.75                                                                  | 11,117.52                                                                  | 886.11                                                                   | 200,230                                 |
| 27 January 2023            | 41,610.80                                                                       | 23,457.11                                                                  | 11,045.73                                                                  | 886.28                                                                   | 201,418                                 |
| 03 February 2023           | 42,548.72                                                                       | 23,594.83                                                                  | 11,499.18                                                                  | 986.37                                                                   | 216,713                                 |
| 10 February 2023           | 43,526.78                                                                       | 25,629.23                                                                  | 11,522.67                                                                  | 935.93                                                                   | 230,633                                 |
| 17 February 2023           | 46,384.39                                                                       | 24,176.86                                                                  | 11,807.98                                                                  | 823.84                                                                   | 230,370                                 |
| 24 February 2023           | 47,520.76                                                                       | 22,827.13                                                                  | 11,834.93                                                                  | 825.72                                                                   | 233,791                                 |
| 03 March 2023              | 47,306.08                                                                       | 23,676.45                                                                  | 12,181.13                                                                  | 798.03                                                                   | 230,040                                 |
| 10 March 2023              | 47,862.93                                                                       | 24,251.55                                                                  | 12,089.06                                                                  | 754.39                                                                   | 230,248                                 |
| 17 March 2023              | 51,696.36                                                                       | 23,859.32                                                                  | 12,033.87                                                                  | 754.37                                                                   | 209,021                                 |
| 24 March 2023              | 46,879.40                                                                       | 23,617.52                                                                  | 12,041.62                                                                  | 740.18                                                                   | 216,863                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 30 September 2022          | 210,775                                                | 70,394                                                                     | 140,381                                                                        | 8,437                                                            | 12,161                                                           |
| 07 October 2022            | 220,654                                                | 73,058                                                                     | 147,596                                                                        | 8,827                                                            | 12,712                                                           |
| 14 October 2022            | 233,806                                                | 75,710                                                                     | 158,096                                                                        | 8,608                                                            | 13,422                                                           |
| 21 October 2022            | 234,784                                                | 75,180                                                                     | 159,604                                                                        | 8,957                                                            | 13,696                                                           |
| 28 October 2022            | 234,122                                                | 73,356                                                                     | 160,766                                                                        | 9,324                                                            | 13,194                                                           |
| 04 November 2022           | 236,610                                                | 74,497                                                                     | 162,113                                                                        | 8,914                                                            | 13,024                                                           |
| 11 November 2022           | 260,508                                                | 82,594                                                                     | 177,914                                                                        | 9,253                                                            | 14,065                                                           |
| 18 November 2022           | 256,464                                                | 80,379                                                                     | 176,085                                                                        | 8,841                                                            | 14,228                                                           |
| 25 November 2022           | 257,056                                                | 80,544                                                                     | 176,512                                                                        | 9,071                                                            | 14,313                                                           |
| 02 December 2022           | 250,548                                                | 77,650                                                                     | 172,898                                                                        | 8,837                                                            | 15,992                                                           |
| 09 December 2022           | 250,196                                                | 74,791                                                                     | 175,405                                                                        | 8,780                                                            | 16,936                                                           |
| 16 December 2022           | 229,800                                                | 66,268                                                                     | 163,532                                                                        | 8,271                                                            | 16,306                                                           |
| 23 December 2022           | 185,082                                                | 59,275                                                                     | 125,807                                                                        | 7,432                                                            | 12,143                                                           |
| 30 December 2022           | 170,646                                                | 52,834                                                                     | 117,812                                                                        | 7,071                                                            | 11,574                                                           |
| 06 January 2023            | 172,331                                                | 52,915                                                                     | 119,416                                                                        | 6,910                                                            | 10,943                                                           |
| 13 January 2023            | 188,282                                                | 60,715                                                                     | 127,567                                                                        | 7,093                                                            | 13,177                                                           |
| 20 January 2023            | 200,230                                                | 67,140                                                                     | 133,090                                                                        | 7,235                                                            | 16,033                                                           |
| 27 January 2023            | 201,418                                                | 67,075                                                                     | 134,343                                                                        | 7,389                                                            | 16,722                                                           |
| 03 February 2023           | 216,713                                                | 74,073                                                                     | 142,640                                                                        | 6,951                                                            | 18,100                                                           |
| 10 February 2023           | 230,633                                                | 78,029                                                                     | 152,604                                                                        | 6,667                                                            | 18,843                                                           |
| 17 February 2023           | 230,370                                                | 74,801                                                                     | 155,569                                                                        | 6,724                                                            | 17,471                                                           |
| 24 February 2023           | 233,791                                                | 75,519                                                                     | 158,272                                                                        | 7,104                                                            | 16,231                                                           |
| 03 March 2023              | 230,040                                                | 72,169                                                                     | 157,871                                                                        | 6,783                                                            | 15,275                                                           |
| 10 March 2023              | 230,248                                                | 69,855                                                                     | 160,393                                                                        | 6,935                                                            | 15,129                                                           |
| 17 March 2023              | 209,021                                                | 69,022                                                                     | 139,999                                                                        | 6,688                                                            | 13,347                                                           |
| 24 March 2023              | 216,863                                                | 70,199                                                                     | 146,664                                                                        | 6,724                                                            | 13,694                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 30 September 2022          | 43,318                                                           | 75,305                                                           | 3,591                                                            | 8,423                                                            | 53,960                                                           |
| 07 October 2022            | 43,542                                                           | 82,878                                                           | 4,251                                                            | 8,796                                                            | 54,429                                                           |
| 14 October 2022            | 48,830                                                           | 89,953                                                           | 4,966                                                            | 9,031                                                            | 53,658                                                           |
| 21 October 2022            | 51,775                                                           | 88,043                                                           | 4,177                                                            | 9,480                                                            | 53,164                                                           |
| 28 October 2022            | 47,382                                                           | 89,535                                                           | 4,291                                                            | 9,500                                                            | 55,395                                                           |
| 04 November 2022           | 46,426                                                           | 93,742                                                           | 4,657                                                            | 9,677                                                            | 54,667                                                           |
| 11 November 2022           | 50,378                                                           | 105,286                                                          | 4,830                                                            | 10,429                                                           | 60,514                                                           |
| 18 November 2022           | 46,952                                                           | 104,225                                                          | 4,743                                                            | 10,548                                                           | 60,918                                                           |
| 25 November 2022           | 47,805                                                           | 103,226                                                          | 4,712                                                            | 10,591                                                           | 61,406                                                           |
| 02 December 2022           | 46,152                                                           | 100,052                                                          | 4,813                                                            | 10,113                                                           | 58,652                                                           |
| 09 December 2022           | 47,608                                                           | 97,928                                                           | 5,427                                                            | 9,946                                                            | 57,725                                                           |
| 16 December 2022           | 44,207                                                           | 86,170                                                           | 5,358                                                            | 9,641                                                            | 53,971                                                           |
| 23 December 2022           | 37,862                                                           | 66,195                                                           | 2,870                                                            | 7,222                                                            | 46,605                                                           |
| 30 December 2022           | 33,851                                                           | 60,284                                                           | 2,926                                                            | 6,926                                                            | 43,217                                                           |
| 06 January 2023            | 33,330                                                           | 62,011                                                           | 3,216                                                            | 7,264                                                            | 43,632                                                           |
| 13 January 2023            | 36,333                                                           | 66,192                                                           | 3,871                                                            | 8,718                                                            | 47,296                                                           |
| 20 January 2023            | 39,516                                                           | 70,225                                                           | 3,455                                                            | 9,524                                                            | 48,520                                                           |
| 27 January 2023            | 41,193                                                           | 66,815                                                           | 3,395                                                            | 10,184                                                           | 49,908                                                           |
| 03 February 2023           | 46,889                                                           | 70,647                                                           | 3,749                                                            | 11,738                                                           | 53,418                                                           |
| 10 February 2023           | 50,185                                                           | 74,362                                                           | 4,057                                                            | 12,464                                                           | 58,601                                                           |
| 17 February 2023           | 48,506                                                           | 76,804                                                           | 4,549                                                            | 12,128                                                           | 58,720                                                           |
| 24 February 2023           | 45,513                                                           | 81,944                                                           | 4,992                                                            | 11,818                                                           | 60,839                                                           |
| 03 March 2023              | 40,799                                                           | 85,267                                                           | 4,980                                                            | 11,645                                                           | 59,936                                                           |
| 10 March 2023              | 38,697                                                           | 89,163                                                           | 5,270                                                            | 10,774                                                           | 58,786                                                           |
| 17 March 2023              | 35,046                                                           | 82,854                                                           | 2,841                                                            | 9,123                                                            | 54,291                                                           |
| 24 March 2023              | 36,003                                                           | 85,773                                                           | 3,156                                                            | 9,857                                                            | 56,684                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 30 September 2022          | 5,580                                                           | 189,373                                                               | 9,730                                                                 | 5,100                                                                 | 2,872                                                                  |
| 07 October 2022            | 5,219                                                           | 199,059                                                               | 9,925                                                                 | 5,093                                                                 | 2,816                                                                  |
| 14 October 2022            | 5,338                                                           | 212,134                                                               | 9,987                                                                 | 4,991                                                                 | 2,907                                                                  |
| 21 October 2022            | 5,492                                                           | 213,273                                                               | 9,890                                                                 | 4,915                                                                 | 2,968                                                                  |
| 28 October 2022            | 5,501                                                           | 211,751                                                               | 10,992                                                                | 4,611                                                                 | 2,979                                                                  |
| 04 November 2022           | 5,503                                                           | 214,906                                                               | 10,258                                                                | 4,773                                                                 | 2,979                                                                  |
| 11 November 2022           | 5,753                                                           | 238,589                                                               | 10,337                                                                | 4,768                                                                 | 3,051                                                                  |
| 18 November 2022           | 6,009                                                           | 234,327                                                               | 10,518                                                                | 4,544                                                                 | 3,246                                                                  |
| 25 November 2022           | 5,932                                                           | 234,802                                                               | 10,768                                                                | 4,319                                                                 | 3,255                                                                  |
| 02 December 2022           | 5,937                                                           | 227,567                                                               | 11,501                                                                | 4,250                                                                 | 3,247                                                                  |
| 09 December 2022           | 5,846                                                           | 225,321                                                               | 13,339                                                                | 4,195                                                                 | 3,324                                                                  |
| 16 December 2022           | 5,876                                                           | 209,273                                                               | 9,028                                                                 | 4,093                                                                 | 3,354                                                                  |
| 23 December 2022           | 4,753                                                           | 164,849                                                               | 9,067                                                                 | 4,030                                                                 | 3,212                                                                  |
| 30 December 2022           | 4,797                                                           | 151,084                                                               | 8,642                                                                 | 4,053                                                                 | 3,044                                                                  |
| 06 January 2023            | 5,025                                                           | 152,483                                                               | 8,688                                                                 | 4,141                                                                 | 3,090                                                                  |
| 13 January 2023            | 5,602                                                           | 167,993                                                               | 8,696                                                                 | 4,249                                                                 | 3,215                                                                  |
| 20 January 2023            | 5,722                                                           | 180,061                                                               | 8,592                                                                 | 4,297                                                                 | 3,205                                                                  |
| 27 January 2023            | 5,812                                                           | 182,229                                                               | 7,814                                                                 | 4,155                                                                 | 3,159                                                                  |
| 03 February 2023           | 5,221                                                           | 196,927                                                               | 8,274                                                                 | 4,199                                                                 | 3,178                                                                  |
| 10 February 2023           | 5,455                                                           | 210,373                                                               | 8,451                                                                 | 4,329                                                                 | 3,271                                                                  |
| 17 February 2023           | 5,468                                                           | 209,756                                                               | 8,541                                                                 | 4,590                                                                 | 3,294                                                                  |
| 24 February 2023           | 5,350                                                           | 212,824                                                               | 8,908                                                                 | 4,594                                                                 | 3,338                                                                  |
| 03 March 2023              | 5,355                                                           | 206,989                                                               | 10,973                                                                | 4,659                                                                 | 3,296                                                                  |
| 10 March 2023              | 5,494                                                           | 204,124                                                               | 13,804                                                                | 4,762                                                                 | 3,358                                                                  |
| 17 March 2023              | 4,831                                                           | 180,480                                                               | 16,002                                                                | 4,838                                                                 | 3,489                                                                  |
| 24 March 2023              | 4,972                                                           | 196,771                                                               | 7,967                                                                 | 4,702                                                                 | 3,223                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 30 September 2022          | 2,446                                                                | 1,146                                                                | 108                                                                |
| 07 October 2022            | 2,511                                                                | 1,144                                                                | 106                                                                |
| 14 October 2022            | 2,513                                                                | 1,174                                                                | 100                                                                |
| 21 October 2022            | 2,473                                                                | 1,165                                                                | 100                                                                |
| 28 October 2022            | 2,516                                                                | 1,173                                                                | 100                                                                |
| 04 November 2022           | 2,436                                                                | 1,159                                                                | 99                                                                 |
| 11 November 2022           | 2,502                                                                | 1,162                                                                | 99                                                                 |
| 18 November 2022           | 2,523                                                                | 1,207                                                                | 99                                                                 |
| 25 November 2022           | 2,547                                                                | 1,265                                                                | 100                                                                |
| 02 December 2022           | 2,587                                                                | 1,298                                                                | 98                                                                 |
| 09 December 2022           | 2,618                                                                | 1,301                                                                | 98                                                                 |
| 16 December 2022           | 2,670                                                                | 1,286                                                                | 96                                                                 |
| 23 December 2022           | 2,569                                                                | 1,261                                                                | 94                                                                 |
| 30 December 2022           | 2,495                                                                | 1,234                                                                | 94                                                                 |
| 06 January 2023            | 2,597                                                                | 1,247                                                                | 85                                                                 |
| 13 January 2023            | 2,773                                                                | 1,272                                                                | 84                                                                 |
| 20 January 2023            | 2,693                                                                | 1,299                                                                | 83                                                                 |
| 27 January 2023            | 2,710                                                                | 1,268                                                                | 83                                                                 |
| 03 February 2023           | 2,734                                                                | 1,316                                                                | 85                                                                 |
| 10 February 2023           | 2,801                                                                | 1,323                                                                | 85                                                                 |
| 17 February 2023           | 2,777                                                                | 1,327                                                                | 85                                                                 |
| 24 February 2023           | 2,729                                                                | 1,313                                                                | 85                                                                 |
| 03 March 2023              | 2,727                                                                | 1,313                                                                | 83                                                                 |
| 10 March 2023              | 2,808                                                                | 1,312                                                                | 80                                                                 |
| 17 March 2023              | 2,827                                                                | 1,305                                                                | 80                                                                 |
| 24 March 2023              | 2,818                                                                | 1,303                                                                | 79                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 31 March 2023              | 1,427,790.68                         | 1,427,790.68                                           | 434,749.58                                                                 | 993,041.10                                                                     | 136,809.72                                                       |
| 06 April 2023              | 1,374,433.89                         | 1,374,433.89                                           | 416,099.43                                                                 | 958,334.46                                                                     | 128,929.40                                                       |
| 14 April 2023              | 1,338,901.92                         | 1,338,901.92                                           | 404,011.83                                                                 | 934,890.09                                                                     | 124,824.68                                                       |
| 21 April 2023              | 1,320,123.55                         | 1,320,123.55                                           | 398,990.68                                                                 | 921,132.87                                                                     | 126,234.02                                                       |
| 28 April 2023              | 1,302,318.17                         | 1,302,318.17                                           | 381,243.03                                                                 | 921,075.14                                                                     | 132,125.13                                                       |
| 05 May 2023                | 1,327,761.33                         | 1,327,761.33                                           | 399,703.81                                                                 | 928,057.52                                                                     | 126,652.98                                                       |
| 12 May 2023                | 1,337,029.28                         | 1,337,029.28                                           | 396,461.52                                                                 | 940,567.76                                                                     | 129,971.47                                                       |
| 19 May 2023                | 1,379,528.55                         | 1,379,528.55                                           | 415,506.75                                                                 | 964,021.80                                                                     | 142,567.77                                                       |
| 25 May 2023                | 1,397,336.63                         | 1,397,336.63                                           | 411,483.37                                                                 | 985,853.26                                                                     | 145,076.44                                                       |
| 02 June 2023               | 1,440,928.14                         | 1,440,928.14                                           | 444,096.84                                                                 | 996,831.30                                                                     | 142,755.75                                                       |
| 09 June 2023               | 1,462,671.09                         | 1,462,671.09                                           | 439,998.67                                                                 | 1,022,672.41                                                                   | 144,131.91                                                       |
| 16 June 2023               | 1,498,023.29                         | 1,498,023.29                                           | 462,497.60                                                                 | 1,035,525.70                                                                   | 141,996.10                                                       |
| 23 June 2023               | 1,349,270.15                         | 1,349,270.15                                           | 418,056.07                                                                 | 931,214.08                                                                     | 141,504.29                                                       |
| 30 June 2023               | 1,331,148.85                         | 1,331,148.85                                           | 409,229.16                                                                 | 921,919.69                                                                     | 139,863.28                                                       |
| 07 July 2023               | 1,327,292.21                         | 1,327,292.21                                           | 406,112.46                                                                 | 921,179.75                                                                     | 138,428.16                                                       |
| 14 July 2023               | 1,392,131.34                         | 1,392,131.34                                           | 436,767.13                                                                 | 955,364.21                                                                     | 143,730.02                                                       |
| 21 July 2023               | 1,365,330.30                         | 1,365,330.30                                           | 421,105.96                                                                 | 944,224.34                                                                     | 141,919.44                                                       |
| 28 July 2023               | 1,372,016.14                         | 1,372,016.14                                           | 405,891.68                                                                 | 966,124.46                                                                     | 147,675.81                                                       |
| 04 August 2023             | 1,345,254.76                         | 1,345,254.76                                           | 384,230.07                                                                 | 961,024.69                                                                     | 137,995.07                                                       |
| 11 August 2023             | 1,374,811.50                         | 1,374,811.50                                           | 383,415.33                                                                 | 991,396.17                                                                     | 147,670.59                                                       |
| 18 August 2023             | 1,363,924.94                         | 1,363,924.94                                           | 373,370.99                                                                 | 990,553.96                                                                     | 150,509.20                                                       |
| 25 August 2023             | 1,403,109.91                         | 1,403,109.91                                           | 371,948.28                                                                 | 1,031,161.63                                                                   | 156,539.44                                                       |
| 01 September 2023          | 1,395,564.76                         | 1,395,564.76                                           | 359,870.42                                                                 | 1,035,694.34                                                                   | 156,187.63                                                       |
| 08 September 2023          | 1,411,374.26                         | 1,411,374.26                                           | 368,572.86                                                                 | 1,042,801.40                                                                   | 157,808.36                                                       |
| 15 September 2023          | 1,463,478.33                         | 1,463,478.33                                           | 385,615.22                                                                 | 1,077,863.11                                                                   | 159,345.20                                                       |
| 22 September 2023          | 1,306,198.65                         | 1,306,198.65                                           | 346,790.13                                                                 | 959,408.52                                                                     | 167,351.08                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 31 March 2023              | 44,887.07                                                              | 202,504.82                                                             | 445,176.31                                                             | 15,650.02                                                              | 33,896.51                                                              |
| 06 April 2023              | 43,799.17                                                              | 197,736.82                                                             | 441,624.28                                                             | 17,067.68                                                              | 32,960.94                                                              |
| 14 April 2023              | 44,686.14                                                              | 194,983.33                                                             | 434,474.27                                                             | 17,339.03                                                              | 32,554.12                                                              |
| 21 April 2023              | 44,598.54                                                              | 187,577.95                                                             | 427,889.02                                                             | 16,629.29                                                              | 35,771.22                                                              |
| 28 April 2023              | 41,892.23                                                              | 189,133.02                                                             | 416,150.40                                                             | 15,976.82                                                              | 31,654.99                                                              |
| 05 May 2023                | 44,106.10                                                              | 190,693.19                                                             | 418,362.98                                                             | 16,869.84                                                              | 30,779.71                                                              |
| 12 May 2023                | 45,569.05                                                              | 188,159.67                                                             | 419,625.90                                                             | 16,717.76                                                              | 33,783.78                                                              |
| 19 May 2023                | 43,839.71                                                              | 199,202.98                                                             | 430,440.55                                                             | 16,296.01                                                              | 32,297.95                                                              |
| 25 May 2023                | 46,187.52                                                              | 203,468.80                                                             | 439,745.33                                                             | 16,137.54                                                              | 31,310.28                                                              |
| 02 June 2023               | 46,998.34                                                              | 196,388.49                                                             | 470,531.84                                                             | 17,951.05                                                              | 32,424.26                                                              |
| 09 June 2023               | 45,136.73                                                              | 203,307.24                                                             | 481,493.94                                                             | 18,584.36                                                              | 33,447.70                                                              |
| 16 June 2023               | 45,186.72                                                              | 215,625.97                                                             | 491,322.35                                                             | 19,187.48                                                              | 33,526.15                                                              |
| 23 June 2023               | 39,313.05                                                              | 191,379.35                                                             | 421,842.10                                                             | 11,800.01                                                              | 28,636.29                                                              |
| 30 June 2023               | 36,560.43                                                              | 189,410.04                                                             | 431,172.92                                                             | 12,821.00                                                              | 26,519.34                                                              |
| 07 July 2023               | 37,068.82                                                              | 188,191.05                                                             | 438,628.27                                                             | 13,490.09                                                              | 26,338.51                                                              |
| 14 July 2023               | 40,455.06                                                              | 200,397.46                                                             | 447,154.73                                                             | 15,551.20                                                              | 27,244.16                                                              |
| 21 July 2023               | 35,505.27                                                              | 196,508.68                                                             | 445,909.43                                                             | 16,456.10                                                              | 26,490.24                                                              |
| 28 July 2023               | 35,541.41                                                              | 193,648.80                                                             | 434,416.33                                                             | 16,747.71                                                              | 25,100.47                                                              |
| 04 August 2023             | 37,744.96                                                              | 186,509.46                                                             | 431,652.36                                                             | 17,627.52                                                              | 25,259.38                                                              |
| 11 August 2023             | 35,430.91                                                              | 184,001.36                                                             | 440,347.93                                                             | 17,962.34                                                              | 26,933.69                                                              |
| 18 August 2023             | 33,294.70                                                              | 181,152.09                                                             | 430,721.89                                                             | 17,018.68                                                              | 27,931.87                                                              |
| 25 August 2023             | 36,603.55                                                              | 184,508.43                                                             | 430,148.35                                                             | 16,725.10                                                              | 26,841.12                                                              |
| 01 September 2023          | 33,888.87                                                              | 180,303.17                                                             | 439,873.64                                                             | 14,940.01                                                              | 24,839.91                                                              |
| 08 September 2023          | 31,140.39                                                              | 178,760.30                                                             | 458,203.86                                                             | 16,761.51                                                              | 23,687.77                                                              |
| 15 September 2023          | 31,657.71                                                              | 184,056.81                                                             | 487,647.63                                                             | 16,275.81                                                              | 22,957.53                                                              |
| 22 September 2023          | 25,609.17                                                              | 163,211.28                                                             | 403,914.98                                                             | 10,405.85                                                              | 18,154.36                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 31 March 2023              | 488,674.53                                                             | 60,191.70                                                              | 1,117,455.87                                                                | 160,761.75                                                                  | 67,826.65                                                                   |
| 06 April 2023              | 456,691.40                                                             | 55,624.20                                                              | 1,065,453.20                                                                | 160,045.20                                                                  | 69,206.28                                                                   |
| 14 April 2023              | 434,048.09                                                             | 55,992.26                                                              | 1,035,466.17                                                                | 155,212.99                                                                  | 67,844.36                                                                   |
| 21 April 2023              | 421,744.35                                                             | 59,679.14                                                              | 1,025,238.69                                                                | 147,751.07                                                                  | 67,745.06                                                                   |
| 28 April 2023              | 409,511.97                                                             | 65,873.61                                                              | 997,952.92                                                                  | 153,169.45                                                                  | 68,514.34                                                                   |
| 05 May 2023                | 438,477.98                                                             | 61,818.56                                                              | 1,026,201.55                                                                | 150,922.01                                                                  | 69,830.31                                                                   |
| 12 May 2023                | 444,150.10                                                             | 59,051.56                                                              | 1,027,130.24                                                                | 153,723.65                                                                  | 72,867.65                                                                   |
| 19 May 2023                | 451,512.19                                                             | 63,371.40                                                              | 1,060,392.20                                                                | 157,820.79                                                                  | 78,097.41                                                                   |
| 25 May 2023                | 456,929.03                                                             | 58,481.69                                                              | 1,074,670.92                                                                | 163,408.00                                                                  | 78,293.09                                                                   |
| 02 June 2023               | 473,181.24                                                             | 60,697.16                                                              | 1,107,771.31                                                                | 172,353.77                                                                  | 77,919.69                                                                   |
| 09 June 2023               | 476,627.61                                                             | 59,941.61                                                              | 1,112,351.12                                                                | 190,545.78                                                                  | 77,297.00                                                                   |
| 16 June 2023               | 483,898.63                                                             | 67,279.89                                                              | 1,124,371.30                                                                | 209,854.52                                                                  | 80,923.97                                                                   |
| 23 June 2023               | 455,659.44                                                             | 59,135.63                                                              | 1,044,125.58                                                                | 151,618.53                                                                  | 75,657.71                                                                   |
| 30 June 2023               | 433,360.37                                                             | 61,441.47                                                              | 1,023,588.46                                                                | 150,944.27                                                                  | 78,174.02                                                                   |
| 07 July 2023               | 426,129.43                                                             | 59,017.89                                                              | 1,005,586.41                                                                | 155,395.94                                                                  | 84,280.60                                                                   |
| 14 July 2023               | 452,014.12                                                             | 65,584.60                                                              | 1,055,010.20                                                                | 168,283.43                                                                  | 86,870.58                                                                   |
| 21 July 2023               | 448,060.21                                                             | 54,480.94                                                              | 1,029,844.09                                                                | 181,638.58                                                                  | 74,210.98                                                                   |
| 28 July 2023               | 465,068.84                                                             | 53,816.76                                                              | 1,039,719.19                                                                | 181,755.80                                                                  | 73,206.93                                                                   |
| 04 August 2023             | 465,143.00                                                             | 43,323.02                                                              | 1,009,436.86                                                                | 188,310.71                                                                  | 71,178.64                                                                   |
| 11 August 2023             | 478,670.81                                                             | 43,793.86                                                              | 1,031,572.63                                                                | 192,113.24                                                                  | 72,526.60                                                                   |
| 18 August 2023             | 484,840.26                                                             | 38,456.25                                                              | 1,019,525.24                                                                | 194,546.40                                                                  | 72,584.54                                                                   |
| 25 August 2023             | 508,775.80                                                             | 42,968.12                                                              | 1,054,923.05                                                                | 200,996.76                                                                  | 69,970.05                                                                   |
| 01 September 2023          | 502,376.07                                                             | 43,155.46                                                              | 1,041,836.34                                                                | 206,199.63                                                                  | 70,169.34                                                                   |
| 08 September 2023          | 501,642.94                                                             | 43,369.14                                                              | 1,046,177.91                                                                | 215,240.12                                                                  | 70,485.78                                                                   |
| 15 September 2023          | 520,319.39                                                             | 41,218.26                                                              | 1,072,531.21                                                                | 239,078.91                                                                  | 70,135.24                                                                   |
| 22 September 2023          | 477,652.11                                                             | 39,899.81                                                              | 971,326.61                                                                  | 189,791.85                                                                  | 66,988.95                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 31 March 2023              | 46,829.34                                                                       | 22,133.30                                                                  | 12,038.60                                                                  | 745.18                                                                   | 235,302                                 |
| 06 April 2023              | 44,121.88                                                                       | 22,874.38                                                                  | 11,982.50                                                                  | 750.45                                                                   | 222,386                                 |
| 14 April 2023              | 43,047.33                                                                       | 24,664.47                                                                  | 11,926.21                                                                  | 740.40                                                                   | 215,458                                 |
| 21 April 2023              | 42,697.02                                                                       | 24,020.90                                                                  | 11,930.47                                                                  | 740.33                                                                   | 208,957                                 |
| 28 April 2023              | 45,477.08                                                                       | 24,580.33                                                                  | 11,853.58                                                                  | 770.48                                                                   | 192,105                                 |
| 05 May 2023                | 44,993.78                                                                       | 23,415.52                                                                  | 11,657.65                                                                  | 740.50                                                                   | 205,115                                 |
| 12 May 2023                | 46,608.46                                                                       | 24,289.35                                                                  | 11,669.55                                                                  | 740.39                                                                   | 206,562                                 |
| 19 May 2023                | 46,279.18                                                                       | 24,457.82                                                                  | 11,741.00                                                                  | 740.16                                                                   | 209,898                                 |
| 25 May 2023                | 44,914.09                                                                       | 23,429.83                                                                  | 11,764.89                                                                  | 855.81                                                                   | 215,804                                 |
| 02 June 2023               | 47,167.19                                                                       | 22,891.59                                                                  | 12,084.64                                                                  | 739.94                                                                   | 224,438                                 |
| 09 June 2023               | 46,221.03                                                                       | 23,465.81                                                                  | 12,056.73                                                                  | 733.62                                                                   | 222,240                                 |
| 16 June 2023               | 45,189.57                                                                       | 24,842.75                                                                  | 12,108.01                                                                  | 733.18                                                                   | 233,038                                 |
| 23 June 2023               | 42,452.63                                                                       | 22,154.90                                                                  | 12,542.12                                                                  | 718.67                                                                   | 206,181                                 |
| 30 June 2023               | 44,661.51                                                                       | 21,045.64                                                                  | 12,005.23                                                                  | 729.73                                                                   | 196,963                                 |
| 07 July 2023               | 47,171.92                                                                       | 22,293.88                                                                  | 11,949.36                                                                  | 614.10                                                                   | 194,700                                 |
| 14 July 2023               | 48,056.39                                                                       | 22,287.50                                                                  | 11,008.74                                                                  | 614.51                                                                   | 208,343                                 |
| 21 July 2023               | 46,285.72                                                                       | 21,954.33                                                                  | 10,781.99                                                                  | 614.60                                                                   | 207,536                                 |
| 28 July 2023               | 43,912.24                                                                       | 22,085.38                                                                  | 10,722.16                                                                  | 614.45                                                                   | 206,716                                 |
| 04 August 2023             | 43,169.42                                                                       | 22,119.02                                                                  | 10,425.91                                                                  | 614.20                                                                   | 212,559                                 |
| 11 August 2023             | 45,232.39                                                                       | 22,293.22                                                                  | 10,458.68                                                                  | 614.74                                                                   | 212,870                                 |
| 18 August 2023             | 44,531.68                                                                       | 21,668.67                                                                  | 10,453.82                                                                  | 614.59                                                                   | 210,224                                 |
| 25 August 2023             | 44,590.28                                                                       | 21,355.70                                                                  | 10,649.98                                                                  | 624.11                                                                   | 209,432                                 |
| 01 September 2023          | 45,524.69                                                                       | 20,713.21                                                                  | 10,512.86                                                                  | 608.69                                                                   | 201,655                                 |
| 08 September 2023          | 46,574.27                                                                       | 21,848.87                                                                  | 10,437.57                                                                  | 609.75                                                                   | 204,862                                 |
| 15 September 2023          | 48,332.85                                                                       | 22,200.02                                                                  | 10,584.76                                                                  | 615.34                                                                   | 207,796                                 |
| 22 September 2023          | 44,986.47                                                                       | 21,985.94                                                                  | 10,512.95                                                                  | 605.88                                                                   | 175,285                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 31 March 2023              | 235,302                                                | 76,714                                                                     | 158,588                                                                        | 6,898                                                            | 15,675                                                           |
| 06 April 2023              | 222,386                                                | 71,254                                                                     | 151,132                                                                        | 6,387                                                            | 15,368                                                           |
| 14 April 2023              | 215,458                                                | 68,528                                                                     | 146,930                                                                        | 6,366                                                            | 15,144                                                           |
| 21 April 2023              | 208,957                                                | 65,230                                                                     | 143,727                                                                        | 6,353                                                            | 14,847                                                           |
| 28 April 2023              | 192,105                                                | 58,341                                                                     | 133,764                                                                        | 6,739                                                            | 13,308                                                           |
| 05 May 2023                | 205,115                                                | 62,822                                                                     | 142,293                                                                        | 6,431                                                            | 13,877                                                           |
| 12 May 2023                | 206,562                                                | 62,601                                                                     | 143,962                                                                        | 6,640                                                            | 14,583                                                           |
| 19 May 2023                | 209,898                                                | 64,463                                                                     | 145,436                                                                        | 7,309                                                            | 14,141                                                           |
| 25 May 2023                | 215,804                                                | 67,427                                                                     | 148,377                                                                        | 7,509                                                            | 15,396                                                           |
| 02 June 2023               | 224,438                                                | 72,253                                                                     | 152,185                                                                        | 7,177                                                            | 14,298                                                           |
| 09 June 2023               | 222,240                                                | 70,882                                                                     | 151,358                                                                        | 7,496                                                            | 12,702                                                           |
| 16 June 2023               | 233,038                                                | 76,649                                                                     | 156,389                                                                        | 7,607                                                            | 12,564                                                           |
| 23 June 2023               | 206,181                                                | 74,508                                                                     | 131,673                                                                        | 7,138                                                            | 11,423                                                           |
| 30 June 2023               | 196,963                                                | 70,074                                                                     | 126,889                                                                        | 7,289                                                            | 10,659                                                           |
| 07 July 2023               | 194,700                                                | 67,137                                                                     | 127,564                                                                        | 7,174                                                            | 10,948                                                           |
| 14 July 2023               | 208,343                                                | 72,757                                                                     | 135,587                                                                        | 7,523                                                            | 11,861                                                           |
| 21 July 2023               | 207,536                                                | 69,703                                                                     | 137,834                                                                        | 7,987                                                            | 11,280                                                           |
| 28 July 2023               | 206,716                                                | 65,605                                                                     | 141,111                                                                        | 8,211                                                            | 11,993                                                           |
| 04 August 2023             | 212,559                                                | 67,262                                                                     | 145,297                                                                        | 7,723                                                            | 14,078                                                           |
| 11 August 2023             | 212,870                                                | 65,092                                                                     | 147,778                                                                        | 7,900                                                            | 13,460                                                           |
| 18 August 2023             | 210,224                                                | 62,275                                                                     | 147,949                                                                        | 8,225                                                            | 13,072                                                           |
| 25 August 2023             | 209,432                                                | 61,278                                                                     | 148,154                                                                        | 8,429                                                            | 13,476                                                           |
| 01 September 2023          | 201,655                                                | 55,883                                                                     | 145,772                                                                        | 8,538                                                            | 13,011                                                           |
| 08 September 2023          | 204,862                                                | 56,778                                                                     | 148,084                                                                        | 8,707                                                            | 12,449                                                           |
| 15 September 2023          | 207,796                                                | 57,747                                                                     | 150,050                                                                        | 8,861                                                            | 12,252                                                           |
| 22 September 2023          | 175,285                                                | 54,630                                                                     | 120,656                                                                        | 8,908                                                            | 9,935                                                            |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 31 March 2023              | 37,000                                                           | 94,670                                                           | 3,485                                                            | 10,582                                                           | 61,864                                                           |
| 06 April 2023              | 35,308                                                           | 91,895                                                           | 3,678                                                            | 10,567                                                           | 53,953                                                           |
| 14 April 2023              | 33,682                                                           | 90,892                                                           | 3,612                                                            | 10,147                                                           | 50,368                                                           |
| 21 April 2023              | 31,500                                                           | 88,659                                                           | 3,504                                                            | 11,260                                                           | 47,445                                                           |
| 28 April 2023              | 29,257                                                           | 79,517                                                           | 3,329                                                            | 10,197                                                           | 44,268                                                           |
| 05 May 2023                | 31,865                                                           | 82,941                                                           | 3,553                                                            | 10,456                                                           | 50,618                                                           |
| 12 May 2023                | 31,662                                                           | 81,611                                                           | 3,630                                                            | 11,499                                                           | 51,421                                                           |
| 19 May 2023                | 33,955                                                           | 80,540                                                           | 3,728                                                            | 11,194                                                           | 53,491                                                           |
| 25 May 2023                | 35,221                                                           | 82,648                                                           | 4,066                                                            | 10,751                                                           | 54,795                                                           |
| 02 June 2023               | 35,384                                                           | 88,332                                                           | 4,537                                                            | 10,832                                                           | 58,402                                                           |
| 09 June 2023               | 36,356                                                           | 86,596                                                           | 4,688                                                            | 10,286                                                           | 58,583                                                           |
| 16 June 2023               | 38,529                                                           | 93,143                                                           | 5,148                                                            | 10,187                                                           | 60,044                                                           |
| 23 June 2023               | 35,440                                                           | 79,168                                                           | 3,105                                                            | 7,832                                                            | 56,847                                                           |
| 30 June 2023               | 32,857                                                           | 78,457                                                           | 3,120                                                            | 7,336                                                            | 52,106                                                           |
| 07 July 2023               | 33,312                                                           | 77,919                                                           | 3,314                                                            | 7,273                                                            | 49,818                                                           |
| 14 July 2023               | 35,472                                                           | 82,755                                                           | 3,724                                                            | 7,770                                                            | 54,091                                                           |
| 21 July 2023               | 34,562                                                           | 81,980                                                           | 4,088                                                            | 7,422                                                            | 55,130                                                           |
| 28 July 2023               | 35,010                                                           | 79,135                                                           | 4,226                                                            | 7,219                                                            | 56,142                                                           |
| 04 August 2023             | 36,009                                                           | 79,902                                                           | 4,837                                                            | 7,605                                                            | 58,008                                                           |
| 11 August 2023             | 34,505                                                           | 80,613                                                           | 5,239                                                            | 8,437                                                            | 58,354                                                           |
| 18 August 2023             | 34,098                                                           | 78,741                                                           | 5,054                                                            | 8,772                                                            | 58,048                                                           |
| 25 August 2023             | 34,648                                                           | 76,873                                                           | 4,925                                                            | 8,733                                                            | 58,083                                                           |
| 01 September 2023          | 33,381                                                           | 73,854                                                           | 4,459                                                            | 8,429                                                            | 55,627                                                           |
| 08 September 2023          | 33,975                                                           | 76,539                                                           | 4,507                                                            | 8,236                                                            | 56,054                                                           |
| 15 September 2023          | 34,767                                                           | 78,664                                                           | 4,384                                                            | 7,592                                                            | 56,742                                                           |
| 22 September 2023          | 30,046                                                           | 63,638                                                           | 2,342                                                            | 5,599                                                            | 50,421                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 31 March 2023              | 5,128                                                           | 215,238                                                               | 8,247                                                                 | 4,503                                                                 | 3,253                                                                  |
| 06 April 2023              | 5,230                                                           | 202,371                                                               | 8,183                                                                 | 4,594                                                                 | 3,151                                                                  |
| 14 April 2023              | 5,247                                                           | 195,569                                                               | 7,911                                                                 | 4,744                                                                 | 3,047                                                                  |
| 21 April 2023              | 5,389                                                           | 188,835                                                               | 8,131                                                                 | 4,830                                                                 | 2,993                                                                  |
| 28 April 2023              | 5,490                                                           | 171,773                                                               | 8,194                                                                 | 4,867                                                                 | 3,118                                                                  |
| 05 May 2023                | 5,374                                                           | 185,041                                                               | 8,165                                                                 | 4,826                                                                 | 3,032                                                                  |
| 12 May 2023                | 5,516                                                           | 186,189                                                               | 8,275                                                                 | 4,916                                                                 | 3,087                                                                  |
| 19 May 2023                | 5,540                                                           | 189,045                                                               | 8,656                                                                 | 5,079                                                                 | 3,045                                                                  |
| 25 May 2023                | 5,418                                                           | 194,584                                                               | 9,153                                                                 | 5,088                                                                 | 2,918                                                                  |
| 02 June 2023               | 5,476                                                           | 202,114                                                               | 10,278                                                                | 5,049                                                                 | 3,030                                                                  |
| 09 June 2023               | 5,533                                                           | 198,568                                                               | 11,627                                                                | 5,031                                                                 | 3,046                                                                  |
| 16 June 2023               | 5,817                                                           | 206,736                                                               | 14,126                                                                | 5,149                                                                 | 3,028                                                                  |
| 23 June 2023               | 5,229                                                           | 185,339                                                               | 9,238                                                                 | 4,795                                                                 | 2,925                                                                  |
| 30 June 2023               | 5,140                                                           | 176,391                                                               | 9,009                                                                 | 4,837                                                                 | 2,974                                                                  |
| 07 July 2023               | 4,942                                                           | 173,689                                                               | 9,322                                                                 | 4,814                                                                 | 3,036                                                                  |
| 14 July 2023               | 5,147                                                           | 186,910                                                               | 9,887                                                                 | 4,680                                                                 | 3,137                                                                  |
| 21 July 2023               | 5,087                                                           | 186,294                                                               | 10,040                                                                | 4,442                                                                 | 3,110                                                                  |
| 28 July 2023               | 4,780                                                           | 185,583                                                               | 10,015                                                                | 4,487                                                                 | 3,026                                                                  |
| 04 August 2023             | 4,397                                                           | 191,353                                                               | 10,256                                                                | 4,342                                                                 | 3,024                                                                  |
| 11 August 2023             | 4,362                                                           | 191,202                                                               | 10,510                                                                | 4,426                                                                 | 3,151                                                                  |
| 18 August 2023             | 4,215                                                           | 188,348                                                               | 10,748                                                                | 4,375                                                                 | 3,224                                                                  |
| 25 August 2023             | 4,265                                                           | 187,902                                                               | 10,547                                                                | 4,258                                                                 | 3,199                                                                  |
| 01 September 2023          | 4,356                                                           | 179,309                                                               | 11,329                                                                | 4,251                                                                 | 3,230                                                                  |
| 08 September 2023          | 4,395                                                           | 180,703                                                               | 12,984                                                                | 4,291                                                                 | 3,241                                                                  |
| 15 September 2023          | 4,534                                                           | 181,504                                                               | 15,071                                                                | 4,236                                                                 | 3,269                                                                  |
| 22 September 2023          | 4,396                                                           | 155,435                                                               | 8,887                                                                 | 4,104                                                                 | 3,112                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 31 March 2023              | 2,702                                                                | 1,279                                                                | 80                                                                 |
| 06 April 2023              | 2,728                                                                | 1,272                                                                | 87                                                                 |
| 14 April 2023              | 2,827                                                                | 1,281                                                                | 79                                                                 |
| 21 April 2023              | 2,815                                                                | 1,274                                                                | 79                                                                 |
| 28 April 2023              | 2,814                                                                | 1,258                                                                | 81                                                                 |
| 05 May 2023                | 2,732                                                                | 1,240                                                                | 79                                                                 |
| 12 May 2023                | 2,775                                                                | 1,241                                                                | 79                                                                 |
| 19 May 2023                | 2,751                                                                | 1,243                                                                | 79                                                                 |
| 25 May 2023                | 2,748                                                                | 1,233                                                                | 80                                                                 |
| 02 June 2023               | 2,656                                                                | 1,232                                                                | 79                                                                 |
| 09 June 2023               | 2,655                                                                | 1,233                                                                | 80                                                                 |
| 16 June 2023               | 2,697                                                                | 1,224                                                                | 78                                                                 |
| 23 June 2023               | 2,568                                                                | 1,239                                                                | 77                                                                 |
| 30 June 2023               | 2,480                                                                | 1,187                                                                | 85                                                                 |
| 07 July 2023               | 2,567                                                                | 1,207                                                                | 65                                                                 |
| 14 July 2023               | 2,515                                                                | 1,149                                                                | 65                                                                 |
| 21 July 2023               | 2,467                                                                | 1,118                                                                | 65                                                                 |
| 28 July 2023               | 2,448                                                                | 1,092                                                                | 65                                                                 |
| 04 August 2023             | 2,445                                                                | 1,074                                                                | 65                                                                 |
| 11 August 2023             | 2,457                                                                | 1,058                                                                | 66                                                                 |
| 18 August 2023             | 2,394                                                                | 1,069                                                                | 66                                                                 |
| 25 August 2023             | 2,381                                                                | 1,079                                                                | 66                                                                 |
| 01 September 2023          | 2,337                                                                | 1,135                                                                | 64                                                                 |
| 08 September 2023          | 2,436                                                                | 1,140                                                                | 67                                                                 |
| 15 September 2023          | 2,471                                                                | 1,175                                                                | 70                                                                 |
| 22 September 2023          | 2,492                                                                | 1,192                                                                | 63                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 29 September 2023          | 1,291,206.28                          | 1,291,206.28                                            | 328,904.53                                                                  | 962,301.75                                                                      | 161,514.76                                                        |
| 06 October 2023            | 1,288,514.36                          | 1,288,514.36                                            | 330,520.01                                                                  | 957,994.35                                                                      | 163,638.28                                                        |
| 13 October 2023            | 1,280,020.46                          | 1,280,020.46                                            | 325,879.80                                                                  | 954,140.66                                                                      | 153,663.36                                                        |
| 20 October 2023            | 1,286,262.48                          | 1,286,262.48                                            | 327,774.94                                                                  | 958,487.53                                                                      | 158,840.84                                                        |
| 27 October 2023            | 1,306,518.46                          | 1,306,518.46                                            | 329,381.01                                                                  | 977,137.44                                                                      | 169,809.30                                                        |
| 03 November 2023           | 1,301,360.74                          | 1,301,360.74                                            | 327,648.83                                                                  | 973,711.90                                                                      | 156,697.11                                                        |
| 10 November 2023           | 1,376,459.58                          | 1,376,459.58                                            | 353,310.13                                                                  | 1,023,149.45                                                                    | 166,596.79                                                        |
| 17 November 2023           | 1,436,679.89                          | 1,436,679.89                                            | 384,391.54                                                                  | 1,052,288.35                                                                    | 157,976.96                                                        |
| 24 November 2023           | 1,504,874.92                          | 1,504,874.92                                            | 414,892.40                                                                  | 1,089,982.52                                                                    | 157,956.67                                                        |
| 01 December 2023           | 1,498,504.86                          | 1,498,504.86                                            | 389,269.17                                                                  | 1,109,235.69                                                                    | 157,333.30                                                        |
| 08 December 2023           | 1,528,351.02                          | 1,528,351.02                                            | 405,867.60                                                                  | 1,122,483.42                                                                    | 152,929.10                                                        |
| 15 December 2023           | 1,585,074.65                          | 1,585,074.65                                            | 411,481.06                                                                  | 1,173,593.59                                                                    | 156,629.00                                                        |
| 22 December 2023           | 1,353,320.59                          | 1,353,320.59                                            | 356,606.06                                                                  | 996,714.53                                                                      | 150,529.13                                                        |
| 29 December 2023           | 1,272,291.63                          | 1,272,291.63                                            | 319,387.03                                                                  | 952,904.60                                                                      | 143,101.56                                                        |
| 05 January 2024            | 1,302,869.75                          | 1,302,869.75                                            | 331,944.14                                                                  | 970,925.62                                                                      | 150,398.05                                                        |
| 12 January 2024            | 1,346,187.63                          | 1,346,187.63                                            | 343,612.27                                                                  | 1,002,575.36                                                                    | 149,979.10                                                        |
| 19 January 2024            | 1,408,570.80                          | 1,408,570.80                                            | 364,403.46                                                                  | 1,044,167.34                                                                    | 147,347.34                                                        |
| 26 January 2024            | 1,450,989.00                          | 1,450,989.00                                            | 370,441.55                                                                  | 1,080,547.45                                                                    | 152,537.10                                                        |
| 02 February 2024           | 1,409,612.19                          | 1,409,612.19                                            | 363,254.76                                                                  | 1,046,357.43                                                                    | 140,246.83                                                        |
| 09 February 2024           | 1,437,463.02                          | 1,437,463.02                                            | 366,349.07                                                                  | 1,071,113.95                                                                    | 141,695.70                                                        |
| 16 February 2024           | 1,379,685.52                          | 1,379,685.52                                            | 344,645.49                                                                  | 1,035,040.03                                                                    | 141,634.43                                                        |
| 23 February 2024           | 1,360,217.29                          | 1,360,217.29                                            | 333,210.95                                                                  | 1,027,006.34                                                                    | 147,995.05                                                        |
| 01 March 2024              | 1,374,157.65                          | 1,374,157.65                                            | 327,645.39                                                                  | 1,046,512.26                                                                    | 145,082.00                                                        |
| 08 March 2024              | 1,374,359.27                          | 1,374,359.27                                            | 333,418.30                                                                  | 1,040,940.97                                                                    | 141,567.57                                                        |
| 15 March 2024              | 1,464,051.56                          | 1,464,051.56                                            | 355,006.17                                                                  | 1,109,045.40                                                                    | 148,852.88                                                        |
| 22 March 2024              | 1,352,089.22                          | 1,352,089.22                                            | 335,980.48                                                                  | 1,016,108.74                                                                    | 157,121.22                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 29 September 2023          | 25,384.65                                                              | 159,883.99                                                             | 395,743.93                                                             | 9,131.11                                                               | 18,158.57                                                              |
| 06 October 2023            | 26,857.11                                                              | 156,298.26                                                             | 390,831.01                                                             | 10,414.89                                                              | 17,630.09                                                              |
| 13 October 2023            | 28,354.30                                                              | 158,509.67                                                             | 382,306.47                                                             | 13,048.02                                                              | 18,339.17                                                              |
| 20 October 2023            | 29,169.75                                                              | 172,364.27                                                             | 379,620.44                                                             | 12,609.54                                                              | 19,007.36                                                              |
| 27 October 2023            | 31,251.32                                                              | 166,779.36                                                             | 395,977.67                                                             | 12,514.66                                                              | 19,771.74                                                              |
| 03 November 2023           | 33,601.96                                                              | 168,389.52                                                             | 407,496.19                                                             | 11,855.00                                                              | 19,711.03                                                              |
| 10 November 2023           | 36,076.91                                                              | 182,869.52                                                             | 431,108.36                                                             | 11,975.42                                                              | 21,413.44                                                              |
| 17 November 2023           | 38,317.30                                                              | 193,229.17                                                             | 455,001.86                                                             | 12,498.59                                                              | 21,747.22                                                              |
| 24 November 2023           | 41,476.05                                                              | 200,775.35                                                             | 476,597.09                                                             | 13,999.42                                                              | 24,312.31                                                              |
| 01 December 2023           | 40,824.76                                                              | 191,449.57                                                             | 490,604.13                                                             | 14,360.80                                                              | 24,782.57                                                              |
| 08 December 2023           | 40,986.62                                                              | 189,290.48                                                             | 509,917.11                                                             | 15,495.47                                                              | 25,589.92                                                              |
| 15 December 2023           | 44,904.19                                                              | 193,189.56                                                             | 529,558.39                                                             | 16,099.49                                                              | 26,562.94                                                              |
| 22 December 2023           | 36,443.61                                                              | 180,381.29                                                             | 415,070.97                                                             | 12,375.74                                                              | 18,053.82                                                              |
| 29 December 2023           | 31,099.25                                                              | 165,223.16                                                             | 376,129.40                                                             | 10,870.49                                                              | 15,549.74                                                              |
| 05 January 2024            | 30,854.55                                                              | 166,152.29                                                             | 374,373.48                                                             | 12,771.23                                                              | 16,442.76                                                              |
| 12 January 2024            | 33,620.06                                                              | 179,564.02                                                             | 387,048.84                                                             | 13,803.35                                                              | 18,200.07                                                              |
| 19 January 2024            | 33,989.51                                                              | 193,691.94                                                             | 394,658.01                                                             | 13,953.28                                                              | 19,537.09                                                              |
| 26 January 2024            | 37,299.51                                                              | 205,553.09                                                             | 413,347.21                                                             | 15,116.55                                                              | 22,332.68                                                              |
| 02 February 2024           | 39,408.76                                                              | 196,179.72                                                             | 418,612.64                                                             | 13,102.86                                                              | 23,272.38                                                              |
| 09 February 2024           | 43,266.24                                                              | 204,294.56                                                             | 434,399.55                                                             | 13,960.13                                                              | 23,763.41                                                              |
| 16 February 2024           | 42,293.47                                                              | 198,288.21                                                             | 419,491.03                                                             | 13,882.53                                                              | 23,814.48                                                              |
| 23 February 2024           | 43,575.01                                                              | 192,910.73                                                             | 415,546.15                                                             | 15,360.63                                                              | 25,606.83                                                              |
| 01 March 2024              | 41,565.09                                                              | 205,573.32                                                             | 428,850.36                                                             | 18,099.76                                                              | 24,530.73                                                              |
| 08 March 2024              | 42,298.31                                                              | 208,058.29                                                             | 418,066.93                                                             | 20,508.10                                                              | 24,757.46                                                              |
| 15 March 2024              | 44,313.99                                                              | 214,072.39                                                             | 448,668.79                                                             | 24,456.21                                                              | 25,041.96                                                              |
| 22 March 2024              | 38,149.79                                                              | 199,979.10                                                             | 394,414.02                                                             | 18,150.39                                                              | 19,052.64                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                              |                                                                              |                                                                              |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|
|                            |                                                                         |                                                                         | By Product and Residual Maturity                                             |                                                                              |                                                                              |
|                            | Outstanding Notional<br>(US\$mn) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                         |                                                                         |                                                                              |                                                                              |                                                                              |
| 29 September 2023          | 480,377.54                                                              | 41,011.74                                                               | 948,247.13                                                                   | 197,682.89                                                                   | 70,514.04                                                                    |
| 06 October 2023            | 481,046.52                                                              | 41,798.20                                                               | 951,357.58                                                                   | 188,583.12                                                                   | 71,790.64                                                                    |
| 13 October 2023            | 486,702.29                                                              | 39,097.17                                                               | 947,716.37                                                                   | 184,301.78                                                                   | 70,851.90                                                                    |
| 20 October 2023            | 477,209.00                                                              | 37,441.28                                                               | 972,752.20                                                                   | 165,494.79                                                                   | 71,573.86                                                                    |
| 27 October 2023            | 475,752.20                                                              | 34,662.20                                                               | 995,711.90                                                                   | 162,843.74                                                                   | 70,570.39                                                                    |
| 03 November 2023           | 469,388.66                                                              | 34,221.26                                                               | 997,933.98                                                                   | 160,307.08                                                                   | 67,902.20                                                                    |
| 10 November 2023           | 492,863.51                                                              | 33,555.64                                                               | 1,064,526.12                                                                 | 166,375.93                                                                   | 70,899.03                                                                    |
| 17 November 2023           | 521,792.29                                                              | 36,116.51                                                               | 1,121,887.25                                                                 | 168,756.05                                                                   | 70,457.03                                                                    |
| 24 November 2023           | 554,075.43                                                              | 35,682.59                                                               | 1,191,017.82                                                                 | 166,864.60                                                                   | 72,363.22                                                                    |
| 01 December 2023           | 539,253.85                                                              | 39,895.88                                                               | 1,187,024.34                                                                 | 166,388.43                                                                   | 73,823.46                                                                    |
| 08 December 2023           | 553,863.48                                                              | 40,278.84                                                               | 1,200,622.89                                                                 | 176,304.16                                                                   | 76,543.94                                                                    |
| 15 December 2023           | 578,950.63                                                              | 39,180.46                                                               | 1,240,264.06                                                                 | 194,049.61                                                                   | 76,626.60                                                                    |
| 22 December 2023           | 505,146.34                                                              | 35,319.68                                                               | 1,068,121.13                                                                 | 143,612.93                                                                   | 70,776.91                                                                    |
| 29 December 2023           | 498,021.10                                                              | 32,296.92                                                               | 999,490.14                                                                   | 140,617.31                                                                   | 64,515.09                                                                    |
| 05 January 2024            | 522,079.45                                                              | 29,797.94                                                               | 1,007,652.02                                                                 | 146,889.63                                                                   | 71,106.55                                                                    |
| 12 January 2024            | 525,007.99                                                              | 38,964.20                                                               | 1,046,996.73                                                                 | 151,991.86                                                                   | 75,574.37                                                                    |
| 19 January 2024            | 568,302.45                                                              | 37,091.18                                                               | 1,093,061.61                                                                 | 171,637.29                                                                   | 68,813.87                                                                    |
| 26 January 2024            | 566,044.19                                                              | 38,758.68                                                               | 1,131,582.88                                                                 | 174,999.09                                                                   | 66,501.79                                                                    |
| 02 February 2024           | 543,780.17                                                              | 35,008.84                                                               | 1,087,189.03                                                                 | 179,501.11                                                                   | 66,652.04                                                                    |
| 09 February 2024           | 538,360.91                                                              | 37,722.52                                                               | 1,108,141.37                                                                 | 183,867.78                                                                   | 67,486.39                                                                    |
| 16 February 2024           | 502,872.26                                                              | 37,409.10                                                               | 1,059,601.39                                                                 | 178,087.73                                                                   | 64,351.39                                                                    |
| 23 February 2024           | 479,718.54                                                              | 39,504.34                                                               | 1,027,794.61                                                                 | 188,128.05                                                                   | 64,175.97                                                                    |
| 01 March 2024              | 471,505.46                                                              | 38,950.94                                                               | 1,020,067.55                                                                 | 207,451.61                                                                   | 65,114.22                                                                    |
| 08 March 2024              | 478,606.72                                                              | 40,495.89                                                               | 1,001,153.78                                                                 | 217,989.65                                                                   | 65,529.73                                                                    |
| 15 March 2024              | 515,310.24                                                              | 43,335.11                                                               | 1,063,843.72                                                                 | 239,123.93                                                                   | 68,801.13                                                                    |
| 22 March 2024              | 490,011.09                                                              | 35,210.96                                                               | 1,009,697.80                                                                 | 184,937.95                                                                   | 74,379.12                                                                    |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 29 September 2023          | 42,010.57                                                                       | 21,661.90                                                                  | 10,461.83                                                                  | 627.93                                                                   | 164,209                                 |
| 06 October 2023            | 42,907.36                                                                       | 22,702.61                                                                  | 10,578.82                                                                  | 594.25                                                                   | 173,535                                 |
| 13 October 2023            | 44,107.19                                                                       | 21,752.94                                                                  | 10,695.86                                                                  | 594.41                                                                   | 178,554                                 |
| 20 October 2023            | 43,206.32                                                                       | 22,215.97                                                                  | 10,410.24                                                                  | 609.09                                                                   | 187,669                                 |
| 27 October 2023            | 43,267.56                                                                       | 23,204.41                                                                  | 10,301.13                                                                  | 619.34                                                                   | 193,694                                 |
| 03 November 2023           | 43,368.77                                                                       | 21,003.89                                                                  | 10,200.98                                                                  | 643.84                                                                   | 207,261                                 |
| 10 November 2023           | 43,100.14                                                                       | 20,779.73                                                                  | 10,174.10                                                                  | 604.52                                                                   | 227,447                                 |
| 17 November 2023           | 41,994.29                                                                       | 22,670.98                                                                  | 10,319.57                                                                  | 594.72                                                                   | 239,125                                 |
| 24 November 2023           | 42,059.78                                                                       | 21,555.18                                                                  | 10,422.54                                                                  | 591.77                                                                   | 250,556                                 |
| 01 December 2023           | 39,636.30                                                                       | 20,650.58                                                                  | 10,544.41                                                                  | 437.33                                                                   | 246,886                                 |
| 08 December 2023           | 41,195.25                                                                       | 22,067.41                                                                  | 11,180.31                                                                  | 437.05                                                                   | 248,127                                 |
| 15 December 2023           | 40,354.19                                                                       | 22,384.10                                                                  | 10,902.91                                                                  | 493.18                                                                   | 253,138                                 |
| 22 December 2023           | 39,095.16                                                                       | 20,309.72                                                                  | 10,914.02                                                                  | 490.72                                                                   | 193,915                                 |
| 29 December 2023           | 37,770.69                                                                       | 18,515.27                                                                  | 10,873.62                                                                  | 509.52                                                                   | 169,879                                 |
| 05 January 2024            | 42,864.88                                                                       | 23,002.83                                                                  | 10,816.18                                                                  | 537.67                                                                   | 173,441                                 |
| 12 January 2024            | 41,002.57                                                                       | 19,034.61                                                                  | 11,005.65                                                                  | 581.85                                                                   | 180,518                                 |
| 19 January 2024            | 43,397.23                                                                       | 19,731.67                                                                  | 11,111.78                                                                  | 817.35                                                                   | 198,742                                 |
| 26 January 2024            | 47,363.69                                                                       | 18,834.18                                                                  | 11,017.78                                                                  | 689.59                                                                   | 212,644                                 |
| 02 February 2024           | 45,190.33                                                                       | 19,261.94                                                                  | 11,040.33                                                                  | 777.40                                                                   | 214,916                                 |
| 09 February 2024           | 46,289.16                                                                       | 19,974.10                                                                  | 10,994.39                                                                  | 709.83                                                                   | 225,959                                 |
| 16 February 2024           | 47,355.21                                                                       | 18,435.61                                                                  | 11,197.84                                                                  | 656.35                                                                   | 214,262                                 |
| 23 February 2024           | 47,472.54                                                                       | 20,602.40                                                                  | 11,412.24                                                                  | 631.48                                                                   | 204,200                                 |
| 01 March 2024              | 49,497.86                                                                       | 20,097.47                                                                  | 11,297.42                                                                  | 631.51                                                                   | 195,545                                 |
| 08 March 2024              | 55,779.96                                                                       | 22,170.03                                                                  | 11,104.51                                                                  | 631.60                                                                   | 197,508                                 |
| 15 March 2024              | 59,472.34                                                                       | 21,083.42                                                                  | 11,092.35                                                                  | 634.67                                                                   | 221,126                                 |
| 22 March 2024              | 50,602.97                                                                       | 20,660.95                                                                  | 11,115.26                                                                  | 695.18                                                                   | 197,513                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 29 September 2023          | 164,209                                                | 47,891                                                                     | 116,319                                                                        | 8,434                                                            | 9,839                                                            |
| 06 October 2023            | 173,535                                                | 51,838                                                                     | 121,698                                                                        | 8,655                                                            | 11,314                                                           |
| 13 October 2023            | 178,554                                                | 52,828                                                                     | 125,727                                                                        | 8,143                                                            | 12,231                                                           |
| 20 October 2023            | 187,669                                                | 57,830                                                                     | 129,840                                                                        | 8,405                                                            | 13,018                                                           |
| 27 October 2023            | 193,694                                                | 60,594                                                                     | 133,100                                                                        | 8,677                                                            | 13,844                                                           |
| 03 November 2023           | 207,261                                                | 64,358                                                                     | 142,904                                                                        | 8,141                                                            | 15,738                                                           |
| 10 November 2023           | 227,447                                                | 71,984                                                                     | 155,463                                                                        | 8,863                                                            | 17,151                                                           |
| 17 November 2023           | 239,125                                                | 77,310                                                                     | 161,815                                                                        | 8,824                                                            | 17,933                                                           |
| 24 November 2023           | 250,556                                                | 82,319                                                                     | 168,238                                                                        | 8,905                                                            | 19,093                                                           |
| 01 December 2023           | 246,886                                                | 76,084                                                                     | 170,803                                                                        | 8,923                                                            | 19,062                                                           |
| 08 December 2023           | 248,127                                                | 75,152                                                                     | 172,975                                                                        | 8,772                                                            | 18,692                                                           |
| 15 December 2023           | 253,138                                                | 74,857                                                                     | 178,281                                                                        | 8,822                                                            | 19,123                                                           |
| 22 December 2023           | 193,915                                                | 62,993                                                                     | 130,922                                                                        | 8,010                                                            | 12,793                                                           |
| 29 December 2023           | 169,879                                                | 51,202                                                                     | 118,677                                                                        | 7,421                                                            | 10,702                                                           |
| 05 January 2024            | 173,441                                                | 51,408                                                                     | 122,033                                                                        | 7,204                                                            | 10,790                                                           |
| 12 January 2024            | 180,518                                                | 53,343                                                                     | 127,175                                                                        | 7,425                                                            | 11,404                                                           |
| 19 January 2024            | 198,742                                                | 62,140                                                                     | 136,602                                                                        | 7,458                                                            | 11,361                                                           |
| 26 January 2024            | 212,644                                                | 66,470                                                                     | 146,174                                                                        | 7,748                                                            | 12,979                                                           |
| 02 February 2024           | 214,916                                                | 64,621                                                                     | 150,295                                                                        | 7,092                                                            | 14,376                                                           |
| 09 February 2024           | 225,959                                                | 68,708                                                                     | 157,252                                                                        | 7,039                                                            | 15,810                                                           |
| 16 February 2024           | 214,262                                                | 63,840                                                                     | 150,422                                                                        | 7,079                                                            | 15,691                                                           |
| 23 February 2024           | 204,200                                                | 58,967                                                                     | 145,233                                                                        | 7,433                                                            | 16,281                                                           |
| 01 March 2024              | 195,545                                                | 53,056                                                                     | 142,489                                                                        | 7,247                                                            | 15,192                                                           |
| 08 March 2024              | 197,508                                                | 52,265                                                                     | 145,243                                                                        | 7,076                                                            | 15,657                                                           |
| 15 March 2024              | 221,126                                                | 59,599                                                                     | 161,527                                                                        | 7,614                                                            | 16,184                                                           |
| 22 March 2024              | 197,513                                                | 60,712                                                                     | 136,801                                                                        | 7,899                                                            | 12,492                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 29 September 2023          | 27,563                                                           | 59,586                                                           | 2,184                                                            | 5,377                                                            | 47,106                                                           |
| 06 October 2023            | 28,177                                                           | 64,296                                                           | 2,536                                                            | 5,638                                                            | 48,743                                                           |
| 13 October 2023            | 28,499                                                           | 65,676                                                           | 3,598                                                            | 6,041                                                            | 50,299                                                           |
| 20 October 2023            | 31,327                                                           | 68,868                                                           | 3,497                                                            | 6,280                                                            | 52,328                                                           |
| 27 October 2023            | 29,679                                                           | 74,601                                                           | 3,561                                                            | 6,409                                                            | 53,062                                                           |
| 03 November 2023           | 32,123                                                           | 82,462                                                           | 3,495                                                            | 6,572                                                            | 54,970                                                           |
| 10 November 2023           | 34,525                                                           | 91,217                                                           | 3,685                                                            | 7,373                                                            | 60,807                                                           |
| 17 November 2023           | 36,495                                                           | 95,685                                                           | 3,529                                                            | 8,035                                                            | 64,644                                                           |
| 24 November 2023           | 37,238                                                           | 98,024                                                           | 3,681                                                            | 8,797                                                            | 70,906                                                           |
| 01 December 2023           | 35,006                                                           | 95,731                                                           | 3,680                                                            | 8,915                                                            | 71,638                                                           |
| 08 December 2023           | 35,419                                                           | 95,962                                                           | 3,865                                                            | 9,034                                                            | 72,455                                                           |
| 15 December 2023           | 36,716                                                           | 96,671                                                           | 3,963                                                            | 9,149                                                            | 74,718                                                           |
| 22 December 2023           | 31,259                                                           | 71,196                                                           | 2,574                                                            | 5,795                                                            | 58,551                                                           |
| 29 December 2023           | 27,588                                                           | 60,695                                                           | 2,300                                                            | 5,056                                                            | 52,529                                                           |
| 05 January 2024            | 28,807                                                           | 60,498                                                           | 2,645                                                            | 5,591                                                            | 54,369                                                           |
| 12 January 2024            | 32,586                                                           | 60,855                                                           | 3,000                                                            | 6,818                                                            | 54,714                                                           |
| 19 January 2024            | 37,209                                                           | 65,654                                                           | 3,142                                                            | 7,376                                                            | 62,753                                                           |
| 26 January 2024            | 39,404                                                           | 70,697                                                           | 3,411                                                            | 9,083                                                            | 65,546                                                           |
| 02 February 2024           | 39,880                                                           | 68,268                                                           | 3,282                                                            | 10,060                                                           | 68,406                                                           |
| 09 February 2024           | 41,784                                                           | 73,445                                                           | 3,741                                                            | 10,760                                                           | 69,551                                                           |
| 16 February 2024           | 39,221                                                           | 70,048                                                           | 3,857                                                            | 10,538                                                           | 63,890                                                           |
| 23 February 2024           | 36,600                                                           | 66,301                                                           | 4,324                                                            | 10,932                                                           | 58,345                                                           |
| 01 March 2024              | 35,902                                                           | 63,595                                                           | 4,810                                                            | 10,057                                                           | 54,865                                                           |
| 08 March 2024              | 36,668                                                           | 61,353                                                           | 5,402                                                            | 10,351                                                           | 57,056                                                           |
| 15 March 2024              | 40,115                                                           | 69,850                                                           | 6,464                                                            | 10,684                                                           | 66,468                                                           |
| 22 March 2024              | 36,514                                                           | 63,383                                                           | 3,875                                                            | 7,341                                                            | 62,447                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 29 September 2023          | 4,120                                                           | 144,176                                                               | 9,289                                                                 | 4,207                                                                 | 2,844                                                                  |
| 06 October 2023            | 4,176                                                           | 153,419                                                               | 9,160                                                                 | 4,249                                                                 | 3,013                                                                  |
| 13 October 2023            | 4,067                                                           | 158,677                                                               | 8,957                                                                 | 4,302                                                                 | 2,986                                                                  |
| 20 October 2023            | 3,946                                                           | 168,410                                                               | 8,526                                                                 | 4,368                                                                 | 2,892                                                                  |
| 27 October 2023            | 3,861                                                           | 174,444                                                               | 8,563                                                                 | 4,269                                                                 | 2,954                                                                  |
| 03 November 2023           | 3,760                                                           | 188,472                                                               | 8,391                                                                 | 4,244                                                                 | 2,930                                                                  |
| 10 November 2023           | 3,826                                                           | 208,094                                                               | 8,861                                                                 | 4,381                                                                 | 2,870                                                                  |
| 17 November 2023           | 3,980                                                           | 219,482                                                               | 8,987                                                                 | 4,526                                                                 | 2,733                                                                  |
| 24 November 2023           | 3,912                                                           | 230,621                                                               | 9,173                                                                 | 4,646                                                                 | 2,785                                                                  |
| 01 December 2023           | 3,932                                                           | 226,596                                                               | 9,582                                                                 | 4,800                                                                 | 2,691                                                                  |
| 08 December 2023           | 3,928                                                           | 225,874                                                               | 11,321                                                                | 4,805                                                                 | 2,813                                                                  |
| 15 December 2023           | 3,976                                                           | 227,277                                                               | 14,745                                                                | 4,840                                                                 | 2,848                                                                  |
| 22 December 2023           | 3,737                                                           | 175,469                                                               | 7,852                                                                 | 4,305                                                                 | 3,021                                                                  |
| 29 December 2023           | 3,588                                                           | 152,121                                                               | 7,686                                                                 | 3,929                                                                 | 2,938                                                                  |
| 05 January 2024            | 3,538                                                           | 155,229                                                               | 7,921                                                                 | 4,139                                                                 | 2,966                                                                  |
| 12 January 2024            | 3,717                                                           | 161,949                                                               | 8,210                                                                 | 4,112                                                                 | 3,079                                                                  |
| 19 January 2024            | 3,789                                                           | 179,560                                                               | 8,676                                                                 | 4,108                                                                 | 3,168                                                                  |
| 26 January 2024            | 3,776                                                           | 193,009                                                               | 9,018                                                                 | 4,077                                                                 | 3,377                                                                  |
| 02 February 2024           | 3,552                                                           | 195,308                                                               | 9,175                                                                 | 4,146                                                                 | 3,130                                                                  |
| 09 February 2024           | 3,829                                                           | 206,029                                                               | 9,457                                                                 | 4,080                                                                 | 3,177                                                                  |
| 16 February 2024           | 3,938                                                           | 194,600                                                               | 9,382                                                                 | 3,868                                                                 | 3,284                                                                  |
| 23 February 2024           | 3,984                                                           | 183,873                                                               | 9,832                                                                 | 3,971                                                                 | 3,291                                                                  |
| 01 March 2024              | 3,877                                                           | 173,818                                                               | 11,348                                                                | 3,992                                                                 | 3,275                                                                  |
| 08 March 2024              | 3,945                                                           | 173,241                                                               | 13,506                                                                | 4,104                                                                 | 3,453                                                                  |
| 15 March 2024              | 3,747                                                           | 192,660                                                               | 17,497                                                                | 4,178                                                                 | 3,638                                                                  |
| 22 March 2024              | 3,562                                                           | 177,836                                                               | 8,616                                                                 | 4,654                                                                 | 3,256                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 29 September 2023          | 2,454                                                                | 1,173                                                                | 66                                                                 |
| 06 October 2023            | 2,410                                                                | 1,222                                                                | 62                                                                 |
| 13 October 2023            | 2,366                                                                | 1,204                                                                | 62                                                                 |
| 20 October 2023            | 2,308                                                                | 1,101                                                                | 64                                                                 |
| 27 October 2023            | 2,324                                                                | 1,077                                                                | 63                                                                 |
| 03 November 2023           | 2,135                                                                | 1,025                                                                | 64                                                                 |
| 10 November 2023           | 2,149                                                                | 1,029                                                                | 63                                                                 |
| 17 November 2023           | 2,297                                                                | 1,038                                                                | 62                                                                 |
| 24 November 2023           | 2,256                                                                | 1,014                                                                | 61                                                                 |
| 01 December 2023           | 2,138                                                                | 1,019                                                                | 60                                                                 |
| 08 December 2023           | 2,225                                                                | 1,029                                                                | 60                                                                 |
| 15 December 2023           | 2,336                                                                | 1,027                                                                | 65                                                                 |
| 22 December 2023           | 2,199                                                                | 1,008                                                                | 61                                                                 |
| 29 December 2023           | 2,153                                                                | 991                                                                  | 61                                                                 |
| 05 January 2024            | 2,145                                                                | 987                                                                  | 54                                                                 |
| 12 January 2024            | 2,093                                                                | 1,010                                                                | 66                                                                 |
| 19 January 2024            | 2,137                                                                | 1,024                                                                | 69                                                                 |
| 26 January 2024            | 2,058                                                                | 1,039                                                                | 66                                                                 |
| 02 February 2024           | 2,093                                                                | 995                                                                  | 69                                                                 |
| 09 February 2024           | 2,160                                                                | 990                                                                  | 66                                                                 |
| 16 February 2024           | 2,070                                                                | 993                                                                  | 65                                                                 |
| 23 February 2024           | 2,169                                                                | 1,000                                                                | 64                                                                 |
| 01 March 2024              | 2,066                                                                | 982                                                                  | 64                                                                 |
| 08 March 2024              | 2,169                                                                | 971                                                                  | 64                                                                 |
| 15 March 2024              | 2,127                                                                | 960                                                                  | 66                                                                 |
| 22 March 2024              | 2,131                                                                | 955                                                                  | 65                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 28 March 2024              | 1,427,025.59                          | 1,427,025.59                                            | 345,110.61                                                                  | 1,081,914.98                                                                    | 169,630.30                                                        |
| 05 April 2024              | 1,406,372.71                          | 1,406,372.71                                            | 336,624.97                                                                  | 1,069,747.74                                                                    | 156,469.15                                                        |
| 12 April 2024              | 1,438,079.93                          | 1,438,079.93                                            | 346,135.23                                                                  | 1,091,944.70                                                                    | 165,041.84                                                        |
| 19 April 2024              | 1,482,099.30                          | 1,482,099.30                                            | 365,024.49                                                                  | 1,117,074.81                                                                    | 177,405.37                                                        |
| 26 April 2024              | 1,518,715.19                          | 1,518,715.19                                            | 376,590.16                                                                  | 1,142,125.03                                                                    | 184,254.58                                                        |
| 03 May 2024                | 1,439,232.14                          | 1,439,232.14                                            | 352,555.90                                                                  | 1,086,676.23                                                                    | 182,867.49                                                        |
| 10 May 2024                | 1,455,545.68                          | 1,455,545.68                                            | 360,925.37                                                                  | 1,094,620.31                                                                    | 176,315.56                                                        |
| 17 May 2024                | 1,473,555.89                          | 1,473,555.89                                            | 366,580.21                                                                  | 1,106,975.67                                                                    | 186,575.45                                                        |
| 24 May 2024                | 1,441,731.30                          | 1,441,731.30                                            | 357,994.58                                                                  | 1,083,736.72                                                                    | 194,334.32                                                        |
| 31 May 2024                | 1,492,759.04                          | 1,492,759.04                                            | 361,895.07                                                                  | 1,130,863.97                                                                    | 193,713.46                                                        |
| 07 June 2024               | 1,561,079.50                          | 1,561,079.50                                            | 396,421.40                                                                  | 1,164,658.10                                                                    | 188,108.07                                                        |
| 14 June 2024               | 1,608,435.67                          | 1,608,435.67                                            | 404,925.91                                                                  | 1,203,509.76                                                                    | 190,734.17                                                        |
| 21 June 2024               | 1,428,358.14                          | 1,428,358.14                                            | 368,656.92                                                                  | 1,059,701.22                                                                    | 199,608.39                                                        |
| 28 June 2024               | 1,374,989.01                          | 1,374,989.01                                            | 334,233.37                                                                  | 1,040,755.64                                                                    | 188,935.90                                                        |
| 05 July 2024               | 1,397,378.69                          | 1,397,378.69                                            | 344,381.46                                                                  | 1,052,997.22                                                                    | 186,788.69                                                        |
| 12 July 2024               | 1,493,177.82                          | 1,493,177.82                                            | 371,101.03                                                                  | 1,122,076.80                                                                    | 208,456.30                                                        |
| 19 July 2024               | 1,526,339.53                          | 1,526,339.53                                            | 394,000.08                                                                  | 1,132,339.45                                                                    | 207,039.34                                                        |
| 26 July 2024               | 1,557,642.07                          | 1,557,642.07                                            | 403,147.74                                                                  | 1,154,494.33                                                                    | 209,724.74                                                        |
| 02 August 2024             | 1,597,440.86                          | 1,597,440.86                                            | 420,847.54                                                                  | 1,176,593.32                                                                    | 196,288.05                                                        |
| 09 August 2024             | 1,786,609.99                          | 1,786,609.99                                            | 484,092.63                                                                  | 1,302,517.36                                                                    | 213,519.12                                                        |
| 16 August 2024             | 1,834,446.39                          | 1,834,446.39                                            | 483,006.11                                                                  | 1,351,440.29                                                                    | 222,397.47                                                        |
| 23 August 2024             | 1,863,224.56                          | 1,863,224.56                                            | 492,722.46                                                                  | 1,370,502.10                                                                    | 235,154.13                                                        |
| 30 August 2024             | 1,924,796.23                          | 1,924,796.23                                            | 492,577.55                                                                  | 1,432,218.69                                                                    | 236,255.57                                                        |
| 06 September 2024          | 1,985,972.86                          | 1,985,972.86                                            | 530,006.27                                                                  | 1,455,966.59                                                                    | 227,885.62                                                        |
| 13 September 2024          | 2,031,339.72                          | 2,031,339.72                                            | 524,632.97                                                                  | 1,506,706.75                                                                    | 224,010.00                                                        |
| 20 September 2024          | 1,775,295.15                          | 1,775,295.15                                            | 469,857.68                                                                  | 1,305,437.48                                                                    | 214,614.03                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|--|
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |  |
| As At                      | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |  |
| 28 March 2024              | 38,059.32                                                              | 212,760.00                                                             | 403,551.98                                                             | 17,355.17                                                              | 18,052.58                                                              |  |
| 05 April 2024              | 39,684.30                                                              | 203,926.31                                                             | 401,198.20                                                             | 16,586.92                                                              | 19,297.41                                                              |  |
| 12 April 2024              | 43,702.83                                                              | 205,052.91                                                             | 414,237.31                                                             | 17,282.78                                                              | 19,959.68                                                              |  |
| 19 April 2024              | 41,720.39                                                              | 209,095.43                                                             | 417,499.00                                                             | 20,486.47                                                              | 21,171.63                                                              |  |
| 26 April 2024              | 41,434.37                                                              | 213,508.34                                                             | 424,944.15                                                             | 19,367.77                                                              | 20,018.59                                                              |  |
| 03 May 2024                | 41,219.57                                                              | 188,758.03                                                             | 398,976.35                                                             | 18,083.36                                                              | 19,667.01                                                              |  |
| 10 May 2024                | 41,433.50                                                              | 194,890.06                                                             | 406,539.33                                                             | 18,585.99                                                              | 20,362.10                                                              |  |
| 17 May 2024                | 40,717.11                                                              | 195,526.17                                                             | 393,250.07                                                             | 19,262.99                                                              | 20,133.70                                                              |  |
| 24 May 2024                | 40,061.58                                                              | 186,266.92                                                             | 377,054.68                                                             | 19,119.80                                                              | 20,592.63                                                              |  |
| 31 May 2024                | 40,379.09                                                              | 197,242.76                                                             | 389,407.80                                                             | 19,334.30                                                              | 20,904.94                                                              |  |
| 07 June 2024               | 44,025.02                                                              | 219,713.84                                                             | 409,707.23                                                             | 22,650.15                                                              | 22,621.57                                                              |  |
| 14 June 2024               | 46,980.15                                                              | 223,596.08                                                             | 422,570.50                                                             | 27,262.38                                                              | 21,802.32                                                              |  |
| 21 June 2024               | 38,067.33                                                              | 197,883.90                                                             | 352,393.92                                                             | 16,849.06                                                              | 16,606.87                                                              |  |
| 28 June 2024               | 36,725.40                                                              | 195,520.44                                                             | 341,586.35                                                             | 14,340.95                                                              | 13,539.27                                                              |  |
| 05 July 2024               | 36,836.84                                                              | 188,204.24                                                             | 355,107.44                                                             | 15,868.13                                                              | 14,073.92                                                              |  |
| 12 July 2024               | 38,416.52                                                              | 192,446.22                                                             | 385,084.54                                                             | 16,894.35                                                              | 14,510.89                                                              |  |
| 19 July 2024               | 44,504.13                                                              | 197,587.06                                                             | 377,448.43                                                             | 17,904.95                                                              | 17,089.87                                                              |  |
| 26 July 2024               | 44,018.02                                                              | 209,877.86                                                             | 386,208.59                                                             | 18,502.86                                                              | 17,252.99                                                              |  |
| 02 August 2024             | 44,583.09                                                              | 201,106.39                                                             | 404,087.36                                                             | 20,857.81                                                              | 19,186.37                                                              |  |
| 09 August 2024             | 52,551.95                                                              | 228,687.53                                                             | 444,443.68                                                             | 23,447.16                                                              | 22,489.77                                                              |  |
| 16 August 2024             | 55,476.34                                                              | 235,952.50                                                             | 432,814.61                                                             | 25,364.72                                                              | 24,050.84                                                              |  |
| 23 August 2024             | 57,754.98                                                              | 240,001.56                                                             | 441,706.50                                                             | 25,788.53                                                              | 26,961.46                                                              |  |
| 30 August 2024             | 55,334.03                                                              | 244,220.11                                                             | 459,815.31                                                             | 27,976.56                                                              | 26,394.11                                                              |  |
| 06 September 2024          | 62,493.61                                                              | 258,083.25                                                             | 476,112.37                                                             | 31,300.91                                                              | 28,656.50                                                              |  |
| 13 September 2024          | 72,420.41                                                              | 267,258.20                                                             | 508,537.52                                                             | 34,107.85                                                              | 32,049.08                                                              |  |
| 20 September 2024          | 54,827.11                                                              | 234,166.19                                                             | 422,421.67                                                             | 26,155.51                                                              | 27,651.89                                                              |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 28 March 2024              | 527,477.42                                                             | 40,138.81                                                              | 1,070,270.43                                                                | 195,524.32                                                                  | 73,281.09                                                                   |
| 05 April 2024              | 530,423.13                                                             | 38,787.28                                                              | 1,054,329.95                                                                | 186,625.24                                                                  | 73,937.63                                                                   |
| 12 April 2024              | 531,835.07                                                             | 40,967.51                                                              | 1,081,627.57                                                                | 186,767.60                                                                  | 79,539.28                                                                   |
| 19 April 2024              | 555,418.10                                                             | 39,302.90                                                              | 1,130,139.52                                                                | 173,519.30                                                                  | 86,242.87                                                                   |
| 26 April 2024              | 567,823.59                                                             | 47,363.80                                                              | 1,161,465.70                                                                | 168,567.06                                                                  | 94,666.89                                                                   |
| 03 May 2024                | 547,384.53                                                             | 42,275.80                                                              | 1,080,421.28                                                                | 172,454.60                                                                  | 90,217.42                                                                   |
| 10 May 2024                | 553,261.92                                                             | 44,157.22                                                              | 1,099,041.32                                                                | 170,407.48                                                                  | 89,590.34                                                                   |
| 17 May 2024                | 567,930.46                                                             | 50,159.94                                                              | 1,111,032.15                                                                | 171,877.17                                                                  | 94,039.48                                                                   |
| 24 May 2024                | 560,682.68                                                             | 43,618.69                                                              | 1,075,901.26                                                                | 166,670.70                                                                  | 97,453.10                                                                   |
| 31 May 2024                | 584,712.69                                                             | 47,064.00                                                              | 1,112,766.64                                                                | 179,111.94                                                                  | 99,832.07                                                                   |
| 07 June 2024               | 616,132.52                                                             | 38,121.10                                                              | 1,153,615.14                                                                | 203,363.73                                                                  | 104,574.45                                                                  |
| 14 June 2024               | 635,429.95                                                             | 40,060.13                                                              | 1,180,788.83                                                                | 225,399.93                                                                  | 103,855.99                                                                  |
| 21 June 2024               | 570,381.32                                                             | 36,567.35                                                              | 1,073,834.54                                                                | 168,731.44                                                                  | 90,608.80                                                                   |
| 28 June 2024               | 545,734.95                                                             | 38,605.74                                                              | 1,018,537.26                                                                | 166,811.95                                                                  | 95,320.82                                                                   |
| 05 July 2024               | 564,304.92                                                             | 36,194.51                                                              | 1,029,811.97                                                                | 170,353.47                                                                  | 100,716.34                                                                  |
| 12 July 2024               | 587,438.92                                                             | 49,930.08                                                              | 1,089,706.05                                                                | 189,163.06                                                                  | 112,227.82                                                                  |
| 19 July 2024               | 617,919.67                                                             | 46,846.07                                                              | 1,116,573.25                                                                | 200,038.91                                                                  | 103,077.02                                                                  |
| 26 July 2024               | 616,484.33                                                             | 55,572.69                                                              | 1,139,775.26                                                                | 215,950.45                                                                  | 92,832.61                                                                   |
| 02 August 2024             | 661,095.30                                                             | 50,236.49                                                              | 1,163,254.07                                                                | 219,856.96                                                                  | 101,707.34                                                                  |
| 09 August 2024             | 750,492.65                                                             | 50,978.12                                                              | 1,320,403.85                                                                | 235,320.50                                                                  | 111,666.01                                                                  |
| 16 August 2024             | 781,196.55                                                             | 57,193.36                                                              | 1,352,493.95                                                                | 250,550.56                                                                  | 110,965.98                                                                  |
| 23 August 2024             | 787,202.70                                                             | 48,654.69                                                              | 1,371,962.23                                                                | 256,946.66                                                                  | 114,878.79                                                                  |
| 30 August 2024             | 820,256.27                                                             | 54,544.27                                                              | 1,427,430.33                                                                | 271,538.78                                                                  | 111,236.32                                                                  |
| 06 September 2024          | 855,198.15                                                             | 46,242.44                                                              | 1,466,104.63                                                                | 296,989.12                                                                  | 109,469.16                                                                  |
| 13 September 2024          | 841,069.73                                                             | 51,886.94                                                              | 1,490,447.41                                                                | 315,330.61                                                                  | 110,669.12                                                                  |
| 20 September 2024          | 748,321.78                                                             | 47,136.97                                                              | 1,322,184.82                                                                | 239,001.09                                                                  | 107,585.05                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 28 March 2024              | 54,774.51                                                                       | 21,097.67                                                                  | 11,371.87                                                                  | 705.69                                                                   | 210,380                                 |                       |
| 05 April 2024              | 57,708.69                                                                       | 21,737.70                                                                  | 11,363.62                                                                  | 669.89                                                                   | 213,602                                 |                       |
| 12 April 2024              | 56,009.11                                                                       | 22,412.64                                                                  | 11,053.88                                                                  | 669.84                                                                   | 215,960                                 |                       |
| 19 April 2024              | 56,999.90                                                                       | 23,447.55                                                                  | 11,044.72                                                                  | 705.43                                                                   | 226,035                                 |                       |
| 26 April 2024              | 58,197.74                                                                       | 24,223.08                                                                  | 11,003.60                                                                  | 591.11                                                                   | 225,784                                 |                       |
| 03 May 2024                | 61,817.76                                                                       | 22,866.60                                                                  | 10,861.80                                                                  | 592.68                                                                   | 207,904                                 |                       |
| 10 May 2024                | 62,706.58                                                                       | 22,078.76                                                                  | 11,130.02                                                                  | 591.17                                                                   | 213,073                                 |                       |
| 17 May 2024                | 62,719.32                                                                       | 22,459.62                                                                  | 10,851.92                                                                  | 576.23                                                                   | 212,614                                 |                       |
| 24 May 2024                | 65,174.15                                                                       | 24,993.78                                                                  | 10,998.15                                                                  | 540.15                                                                   | 202,733                                 |                       |
| 31 May 2024                | 65,932.29                                                                       | 23,823.81                                                                  | 10,756.18                                                                  | 536.12                                                                   | 206,194                                 |                       |
| 07 June 2024               | 64,424.12                                                                       | 23,928.10                                                                  | 10,637.76                                                                  | 536.21                                                                   | 225,132                                 |                       |
| 14 June 2024               | 63,281.58                                                                       | 24,055.13                                                                  | 10,518.09                                                                  | 536.12                                                                   | 232,003                                 |                       |
| 21 June 2024               | 60,479.18                                                                       | 23,595.63                                                                  | 10,572.53                                                                  | 536.03                                                                   | 187,270                                 |                       |
| 28 June 2024               | 60,215.03                                                                       | 22,720.58                                                                  | 10,784.39                                                                  | 598.99                                                                   | 175,131                                 |                       |
| 05 July 2024               | 59,912.14                                                                       | 25,649.56                                                                  | 10,328.07                                                                  | 607.13                                                                   | 180,101                                 |                       |
| 12 July 2024               | 67,597.70                                                                       | 22,902.55                                                                  | 10,878.31                                                                  | 702.34                                                                   | 187,683                                 |                       |
| 19 July 2024               | 70,994.17                                                                       | 24,171.88                                                                  | 10,781.82                                                                  | 702.48                                                                   | 199,659                                 |                       |
| 26 July 2024               | 73,354.57                                                                       | 23,858.15                                                                  | 11,188.68                                                                  | 682.34                                                                   | 203,720                                 |                       |
| 02 August 2024             | 78,015.98                                                                       | 22,614.01                                                                  | 11,335.81                                                                  | 656.68                                                                   | 206,218                                 |                       |
| 09 August 2024             | 82,450.44                                                                       | 24,612.44                                                                  | 11,482.37                                                                  | 674.38                                                                   | 242,282                                 |                       |
| 16 August 2024             | 84,781.32                                                                       | 23,427.41                                                                  | 11,549.67                                                                  | 677.50                                                                   | 248,566                                 |                       |
| 23 August 2024             | 84,019.75                                                                       | 22,921.92                                                                  | 11,789.61                                                                  | 705.60                                                                   | 263,013                                 |                       |
| 30 August 2024             | 80,325.74                                                                       | 21,914.01                                                                  | 11,629.45                                                                  | 721.59                                                                   | 260,125                                 |                       |
| 06 September 2024          | 78,940.21                                                                       | 21,967.95                                                                  | 11,770.27                                                                  | 731.54                                                                   | 271,445                                 |                       |
| 13 September 2024          | 79,434.71                                                                       | 22,741.08                                                                  | 11,953.54                                                                  | 763.25                                                                   | 261,493                                 |                       |
| 20 September 2024          | 71,452.20                                                                       | 22,575.68                                                                  | 11,754.72                                                                  | 741.59                                                                   | 223,285                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 28 March 2024              | 210,380                                                | 64,316                                                                     | 146,064                                                                        | 8,471                                                            | 12,581                                                           |
| 05 April 2024              | 213,602                                                | 62,447                                                                     | 151,155                                                                        | 7,812                                                            | 13,553                                                           |
| 12 April 2024              | 215,960                                                | 62,803                                                                     | 153,157                                                                        | 8,111                                                            | 15,002                                                           |
| 19 April 2024              | 226,035                                                | 66,280                                                                     | 159,755                                                                        | 8,614                                                            | 14,589                                                           |
| 26 April 2024              | 225,784                                                | 66,492                                                                     | 159,292                                                                        | 8,830                                                            | 14,249                                                           |
| 03 May 2024                | 207,904                                                | 57,154                                                                     | 150,750                                                                        | 9,114                                                            | 13,850                                                           |
| 10 May 2024                | 213,073                                                | 58,615                                                                     | 154,459                                                                        | 8,695                                                            | 14,729                                                           |
| 17 May 2024                | 212,614                                                | 57,434                                                                     | 155,180                                                                        | 8,863                                                            | 14,731                                                           |
| 24 May 2024                | 202,733                                                | 52,381                                                                     | 150,352                                                                        | 8,917                                                            | 14,642                                                           |
| 31 May 2024                | 206,194                                                | 50,936                                                                     | 155,258                                                                        | 8,887                                                            | 14,436                                                           |
| 07 June 2024               | 225,132                                                | 57,772                                                                     | 167,360                                                                        | 8,668                                                            | 15,729                                                           |
| 14 June 2024               | 232,003                                                | 59,475                                                                     | 172,529                                                                        | 8,693                                                            | 16,842                                                           |
| 21 June 2024               | 187,270                                                | 56,095                                                                     | 131,175                                                                        | 8,558                                                            | 12,631                                                           |
| 28 June 2024               | 175,131                                                | 49,158                                                                     | 125,973                                                                        | 8,306                                                            | 12,540                                                           |
| 05 July 2024               | 180,101                                                | 51,335                                                                     | 128,767                                                                        | 8,063                                                            | 13,034                                                           |
| 12 July 2024               | 187,683                                                | 54,014                                                                     | 133,669                                                                        | 8,656                                                            | 13,728                                                           |
| 19 July 2024               | 199,659                                                | 60,686                                                                     | 138,974                                                                        | 8,809                                                            | 15,838                                                           |
| 26 July 2024               | 203,720                                                | 62,634                                                                     | 141,086                                                                        | 9,169                                                            | 15,187                                                           |
| 02 August 2024             | 206,218                                                | 60,635                                                                     | 145,584                                                                        | 8,707                                                            | 15,135                                                           |
| 09 August 2024             | 242,282                                                | 73,736                                                                     | 168,546                                                                        | 9,467                                                            | 17,849                                                           |
| 16 August 2024             | 248,566                                                | 72,616                                                                     | 175,950                                                                        | 9,789                                                            | 18,537                                                           |
| 23 August 2024             | 263,013                                                | 74,442                                                                     | 188,572                                                                        | 10,068                                                           | 18,933                                                           |
| 30 August 2024             | 260,125                                                | 70,131                                                                     | 189,994                                                                        | 9,920                                                            | 17,776                                                           |
| 06 September 2024          | 271,445                                                | 74,499                                                                     | 196,946                                                                        | 9,520                                                            | 18,112                                                           |
| 13 September 2024          | 261,493                                                | 66,235                                                                     | 195,259                                                                        | 9,419                                                            | 17,422                                                           |
| 20 September 2024          | 223,285                                                | 63,998                                                                     | 159,287                                                                        | 9,015                                                            | 13,742                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 28 March 2024              | 38,405                                                           | 66,734                                                           | 4,078                                                            | 7,417                                                            | 69,122                                                           |
| 05 April 2024              | 40,173                                                           | 66,250                                                           | 3,731                                                            | 8,167                                                            | 70,536                                                           |
| 12 April 2024              | 39,925                                                           | 69,067                                                           | 3,791                                                            | 8,213                                                            | 68,335                                                           |
| 19 April 2024              | 40,858                                                           | 73,262                                                           | 3,925                                                            | 9,264                                                            | 71,708                                                           |
| 26 April 2024              | 41,629                                                           | 72,911                                                           | 4,051                                                            | 8,575                                                            | 71,719                                                           |
| 03 May 2024                | 35,599                                                           | 66,404                                                           | 3,679                                                            | 8,452                                                            | 67,156                                                           |
| 10 May 2024                | 36,353                                                           | 67,403                                                           | 3,957                                                            | 8,746                                                            | 69,359                                                           |
| 17 May 2024                | 37,010                                                           | 65,171                                                           | 4,073                                                            | 8,792                                                            | 70,077                                                           |
| 24 May 2024                | 34,787                                                           | 59,868                                                           | 4,185                                                            | 9,067                                                            | 67,421                                                           |
| 31 May 2024                | 36,499                                                           | 57,603                                                           | 4,312                                                            | 9,571                                                            | 71,172                                                           |
| 07 June 2024               | 43,875                                                           | 62,921                                                           | 4,736                                                            | 10,000                                                           | 75,520                                                           |
| 14 June 2024               | 45,276                                                           | 64,481                                                           | 5,637                                                            | 10,035                                                           | 77,584                                                           |
| 21 June 2024               | 40,797                                                           | 50,311                                                           | 3,013                                                            | 6,894                                                            | 61,476                                                           |
| 28 June 2024               | 37,759                                                           | 45,751                                                           | 2,876                                                            | 5,505                                                            | 59,068                                                           |
| 05 July 2024               | 36,326                                                           | 47,872                                                           | 3,280                                                            | 5,899                                                            | 62,192                                                           |
| 12 July 2024               | 33,171                                                           | 50,776                                                           | 3,788                                                            | 6,390                                                            | 67,596                                                           |
| 19 July 2024               | 34,768                                                           | 52,914                                                           | 3,787                                                            | 7,569                                                            | 72,354                                                           |
| 26 July 2024               | 34,717                                                           | 55,186                                                           | 3,897                                                            | 7,738                                                            | 74,118                                                           |
| 02 August 2024             | 32,565                                                           | 56,536                                                           | 4,384                                                            | 8,430                                                            | 76,914                                                           |
| 09 August 2024             | 38,654                                                           | 67,383                                                           | 5,435                                                            | 10,408                                                           | 89,435                                                           |
| 16 August 2024             | 40,193                                                           | 68,617                                                           | 5,957                                                            | 10,951                                                           | 90,894                                                           |
| 23 August 2024             | 42,343                                                           | 74,599                                                           | 5,882                                                            | 12,164                                                           | 95,416                                                           |
| 30 August 2024             | 40,741                                                           | 73,726                                                           | 6,293                                                            | 11,835                                                           | 96,323                                                           |
| 06 September 2024          | 43,764                                                           | 77,505                                                           | 6,992                                                            | 12,543                                                           | 99,519                                                           |
| 13 September 2024          | 41,322                                                           | 76,676                                                           | 7,397                                                            | 12,593                                                           | 93,172                                                           |
| 20 September 2024          | 37,357                                                           | 65,628                                                           | 5,018                                                            | 10,086                                                           | 78,839                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 28 March 2024              | 3,572                                                           | 189,918                                                               | 9,348                                                                 | 4,650                                                                 | 3,376                                                                  |
| 05 April 2024              | 3,380                                                           | 193,946                                                               | 8,623                                                                 | 4,655                                                                 | 3,309                                                                  |
| 12 April 2024              | 3,516                                                           | 195,957                                                               | 8,706                                                                 | 5,011                                                                 | 3,178                                                                  |
| 19 April 2024              | 3,815                                                           | 205,693                                                               | 8,773                                                                 | 5,296                                                                 | 3,139                                                                  |
| 26 April 2024              | 3,820                                                           | 205,400                                                               | 8,546                                                                 | 5,629                                                                 | 3,083                                                                  |
| 03 May 2024                | 3,650                                                           | 187,631                                                               | 8,637                                                                 | 5,351                                                                 | 3,258                                                                  |
| 10 May 2024                | 3,831                                                           | 192,738                                                               | 8,602                                                                 | 5,354                                                                 | 3,314                                                                  |
| 17 May 2024                | 3,897                                                           | 192,106                                                               | 8,540                                                                 | 5,543                                                                 | 3,305                                                                  |
| 24 May 2024                | 3,846                                                           | 182,057                                                               | 8,645                                                                 | 5,477                                                                 | 3,397                                                                  |
| 31 May 2024                | 3,714                                                           | 184,798                                                               | 9,428                                                                 | 5,550                                                                 | 3,377                                                                  |
| 07 June 2024               | 3,683                                                           | 201,442                                                               | 11,451                                                                | 5,779                                                                 | 3,372                                                                  |
| 14 June 2024               | 3,455                                                           | 205,562                                                               | 14,183                                                                | 5,831                                                                 | 3,341                                                                  |
| 21 June 2024               | 3,590                                                           | 166,512                                                               | 9,051                                                                 | 5,266                                                                 | 3,410                                                                  |
| 28 June 2024               | 3,326                                                           | 153,790                                                               | 9,503                                                                 | 5,522                                                                 | 3,338                                                                  |
| 05 July 2024               | 3,436                                                           | 158,439                                                               | 9,606                                                                 | 5,590                                                                 | 3,450                                                                  |
| 12 July 2024               | 3,578                                                           | 165,042                                                               | 10,512                                                                | 5,406                                                                 | 3,722                                                                  |
| 19 July 2024               | 3,620                                                           | 176,507                                                               | 10,792                                                                | 5,398                                                                 | 3,898                                                                  |
| 26 July 2024               | 3,708                                                           | 180,092                                                               | 11,652                                                                | 4,937                                                                 | 3,947                                                                  |
| 02 August 2024             | 3,548                                                           | 182,283                                                               | 11,535                                                                | 5,283                                                                 | 4,041                                                                  |
| 09 August 2024             | 3,651                                                           | 216,449                                                               | 12,689                                                                | 5,541                                                                 | 4,415                                                                  |
| 16 August 2024             | 3,628                                                           | 221,155                                                               | 13,809                                                                | 5,717                                                                 | 4,616                                                                  |
| 23 August 2024             | 3,609                                                           | 234,773                                                               | 14,391                                                                | 5,875                                                                 | 4,612                                                                  |
| 30 August 2024             | 3,511                                                           | 231,378                                                               | 15,365                                                                | 5,694                                                                 | 4,458                                                                  |
| 06 September 2024          | 3,490                                                           | 240,731                                                               | 17,371                                                                | 5,641                                                                 | 4,433                                                                  |
| 13 September 2024          | 3,492                                                           | 227,696                                                               | 20,281                                                                | 5,693                                                                 | 4,442                                                                  |
| 20 September 2024          | 3,600                                                           | 197,077                                                               | 12,863                                                                | 5,943                                                                 | 3,962                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
|                            |                                                                      |                                                                      |                                                                    |
| As At                      | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 28 March 2024              | 2,078                                                                | 943                                                                  | 67                                                                 |
| 05 April 2024              | 2,067                                                                | 937                                                                  | 65                                                                 |
| 12 April 2024              | 2,111                                                                | 932                                                                  | 65                                                                 |
| 19 April 2024              | 2,143                                                                | 926                                                                  | 65                                                                 |
| 26 April 2024              | 2,148                                                                | 914                                                                  | 64                                                                 |
| 03 May 2024                | 2,062                                                                | 900                                                                  | 65                                                                 |
| 10 May 2024                | 2,095                                                                | 906                                                                  | 64                                                                 |
| 17 May 2024                | 2,160                                                                | 899                                                                  | 61                                                                 |
| 24 May 2024                | 2,196                                                                | 900                                                                  | 61                                                                 |
| 31 May 2024                | 2,099                                                                | 883                                                                  | 59                                                                 |
| 07 June 2024               | 2,154                                                                | 875                                                                  | 59                                                                 |
| 14 June 2024               | 2,163                                                                | 864                                                                  | 59                                                                 |
| 21 June 2024               | 2,117                                                                | 855                                                                  | 59                                                                 |
| 28 June 2024               | 2,071                                                                | 845                                                                  | 62                                                                 |
| 05 July 2024               | 2,127                                                                | 827                                                                  | 62                                                                 |
| 12 July 2024               | 2,075                                                                | 864                                                                  | 62                                                                 |
| 19 July 2024               | 2,112                                                                | 890                                                                  | 62                                                                 |
| 26 July 2024               | 2,116                                                                | 916                                                                  | 60                                                                 |
| 02 August 2024             | 2,099                                                                | 920                                                                  | 57                                                                 |
| 09 August 2024             | 2,188                                                                | 942                                                                  | 58                                                                 |
| 16 August 2024             | 2,259                                                                | 951                                                                  | 59                                                                 |
| 23 August 2024             | 2,341                                                                | 960                                                                  | 61                                                                 |
| 30 August 2024             | 2,222                                                                | 949                                                                  | 59                                                                 |
| 06 September 2024          | 2,245                                                                | 964                                                                  | 60                                                                 |
| 13 September 2024          | 2,325                                                                | 994                                                                  | 62                                                                 |
| 20 September 2024          | 2,396                                                                | 983                                                                  | 61                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$m)         |                                                        |                                                                            |                                                                                |                                                                  |
|----------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|
|                            | Asset Class Total                    | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |
| As At                      | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Non-deliverable Forward | Outstanding Notional (US\$m) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$m) / USD/CNY / Non-deliverable Forward |
| 27 September 2024          | 1,817,492.61                         | 1,817,492.61                                           | 478,246.74                                                                 | 1,339,245.88                                                                   | 218,474.46                                                       |
| 04 October 2024            | 1,775,270.27                         | 1,775,270.27                                           | 474,113.07                                                                 | 1,301,157.20                                                                   | 208,712.74                                                       |
| 10 October 2024            | 1,815,008.96                         | 1,815,008.96                                           | 492,486.16                                                                 | 1,322,522.80                                                                   | 206,654.28                                                       |
| 18 October 2024            | 1,825,037.66                         | 1,825,037.66                                           | 499,696.63                                                                 | 1,325,341.03                                                                   | 202,729.28                                                       |
| 25 October 2024            | 1,856,072.47                         | 1,856,072.47                                           | 511,522.41                                                                 | 1,344,550.05                                                                   | 204,658.38                                                       |
| 01 November 2024           | 1,797,150.12                         | 1,797,150.12                                           | 480,900.07                                                                 | 1,316,250.05                                                                   | 194,417.79                                                       |
| 08 November 2024           | 1,861,909.12                         | 1,861,909.12                                           | 510,083.08                                                                 | 1,351,826.04                                                                   | 199,374.43                                                       |
| 15 November 2024           | 1,937,802.00                         | 1,937,802.00                                           | 534,599.23                                                                 | 1,403,202.76                                                                   | 209,922.80                                                       |
| 22 November 2024           | 1,912,156.49                         | 1,912,156.49                                           | 534,496.63                                                                 | 1,377,659.86                                                                   | 215,038.58                                                       |
| 29 November 2024           | 1,886,814.64                         | 1,886,814.64                                           | 496,665.83                                                                 | 1,390,148.81                                                                   | 212,083.39                                                       |
| 06 December 2024           | 1,978,865.96                         | 1,978,865.96                                           | 546,516.54                                                                 | 1,432,349.42                                                                   | 206,223.19                                                       |
| 13 December 2024           | 1,937,432.79                         | 1,937,432.79                                           | 498,225.85                                                                 | 1,439,206.94                                                                   | 212,033.10                                                       |
| 20 December 2024           | 1,679,332.86                         | 1,679,332.86                                           | 441,313.22                                                                 | 1,238,019.64                                                                   | 199,567.70                                                       |
| 27 December 2024           | 1,627,808.80                         | 1,627,808.80                                           | 422,976.75                                                                 | 1,204,832.05                                                                   | 201,664.47                                                       |
| 03 January 2025            | 1,585,402.62                         | 1,585,402.62                                           | 402,349.20                                                                 | 1,183,053.42                                                                   | 186,528.08                                                       |
| 10 January 2025            | 1,598,347.68                         | 1,598,347.68                                           | 418,599.00                                                                 | 1,179,748.68                                                                   | 195,331.02                                                       |
| 17 January 2025            | 1,645,315.66                         | 1,645,315.66                                           | 428,604.95                                                                 | 1,216,710.71                                                                   | 192,907.26                                                       |
| 24 January 2025            | 1,639,335.03                         | 1,639,335.03                                           | 431,727.57                                                                 | 1,207,607.46                                                                   | 201,389.63                                                       |
| 28 January 2025            | 1,639,521.71                         | 1,639,521.71                                           | 426,426.58                                                                 | 1,213,095.13                                                                   | 191,047.38                                                       |
| 07 February 2025           | 1,646,604.12                         | 1,646,604.12                                           | 423,411.88                                                                 | 1,223,192.24                                                                   | 198,281.35                                                       |
| 14 February 2025           | 1,666,043.32                         | 1,666,043.32                                           | 429,913.56                                                                 | 1,236,129.75                                                                   | 198,694.52                                                       |
| 21 February 2025           | 1,656,050.50                         | 1,656,050.50                                           | 432,944.75                                                                 | 1,223,105.75                                                                   | 204,240.32                                                       |
| 28 February 2025           | 1,659,434.64                         | 1,659,434.64                                           | 422,129.72                                                                 | 1,237,304.92                                                                   | 199,380.49                                                       |
| 07 March 2025              | 1,671,540.09                         | 1,671,540.09                                           | 440,172.01                                                                 | 1,231,368.08                                                                   | 188,640.02                                                       |
| 14 March 2025              | 1,736,725.61                         | 1,736,725.61                                           | 467,483.76                                                                 | 1,269,241.85                                                                   | 189,822.27                                                       |
| 21 March 2025              | 1,515,293.72                         | 1,515,293.72                                           | 394,120.52                                                                 | 1,121,173.20                                                                   | 186,961.92                                                       |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 27 September 2024          | 53,279.32                                                              | 248,654.19                                                             | 411,480.42                                                             | 25,241.19                                                              | 30,780.72                                                              |
| 04 October 2024            | 56,065.98                                                              | 224,496.15                                                             | 394,255.97                                                             | 24,868.63                                                              | 28,950.10                                                              |
| 10 October 2024            | 62,844.68                                                              | 233,327.59                                                             | 407,278.56                                                             | 27,318.93                                                              | 29,794.73                                                              |
| 18 October 2024            | 55,743.57                                                              | 250,663.39                                                             | 406,592.23                                                             | 24,986.06                                                              | 29,055.85                                                              |
| 25 October 2024            | 55,311.08                                                              | 267,671.47                                                             | 403,723.14                                                             | 23,415.68                                                              | 29,216.46                                                              |
| 01 November 2024           | 55,887.75                                                              | 252,586.86                                                             | 413,823.75                                                             | 22,402.56                                                              | 28,791.30                                                              |
| 08 November 2024           | 57,424.40                                                              | 250,524.29                                                             | 412,793.04                                                             | 22,627.79                                                              | 31,023.04                                                              |
| 15 November 2024           | 58,147.81                                                              | 278,250.22                                                             | 422,262.57                                                             | 23,659.08                                                              | 35,782.97                                                              |
| 22 November 2024           | 59,651.88                                                              | 282,305.56                                                             | 423,559.64                                                             | 22,956.00                                                              | 35,752.13                                                              |
| 29 November 2024           | 56,071.13                                                              | 285,323.16                                                             | 420,851.13                                                             | 22,527.57                                                              | 33,116.10                                                              |
| 06 December 2024           | 57,696.80                                                              | 312,168.13                                                             | 454,714.96                                                             | 24,845.31                                                              | 34,850.93                                                              |
| 13 December 2024           | 56,948.78                                                              | 323,564.29                                                             | 456,843.66                                                             | 26,575.65                                                              | 37,066.05                                                              |
| 20 December 2024           | 43,935.25                                                              | 274,748.39                                                             | 361,432.66                                                             | 16,749.67                                                              | 29,039.84                                                              |
| 27 December 2024           | 41,062.75                                                              | 260,680.44                                                             | 353,533.05                                                             | 15,797.25                                                              | 25,956.43                                                              |
| 03 January 2025            | 39,094.25                                                              | 249,646.33                                                             | 337,630.02                                                             | 14,227.50                                                              | 28,297.53                                                              |
| 10 January 2025            | 40,361.35                                                              | 257,964.15                                                             | 339,470.73                                                             | 16,510.05                                                              | 28,450.67                                                              |
| 17 January 2025            | 41,720.40                                                              | 284,061.01                                                             | 330,282.21                                                             | 16,242.84                                                              | 29,941.97                                                              |
| 24 January 2025            | 41,429.71                                                              | 293,892.41                                                             | 343,359.13                                                             | 15,520.21                                                              | 30,449.72                                                              |
| 28 January 2025            | 42,500.30                                                              | 302,613.01                                                             | 340,902.04                                                             | 15,368.43                                                              | 30,232.01                                                              |
| 07 February 2025           | 45,435.82                                                              | 286,857.93                                                             | 340,182.76                                                             | 17,701.61                                                              | 31,072.97                                                              |
| 14 February 2025           | 47,816.16                                                              | 317,168.96                                                             | 351,158.45                                                             | 19,017.57                                                              | 30,585.84                                                              |
| 21 February 2025           | 45,873.35                                                              | 317,495.72                                                             | 344,924.81                                                             | 18,036.47                                                              | 29,489.80                                                              |
| 28 February 2025           | 47,669.25                                                              | 293,634.42                                                             | 367,334.23                                                             | 17,498.99                                                              | 29,685.50                                                              |
| 07 March 2025              | 51,059.72                                                              | 302,087.49                                                             | 375,357.39                                                             | 20,063.66                                                              | 33,053.44                                                              |
| 14 March 2025              | 54,672.78                                                              | 313,170.77                                                             | 399,651.98                                                             | 23,221.33                                                              | 32,996.27                                                              |
| 21 March 2025              | 43,798.82                                                              | 272,040.91                                                             | 333,368.63                                                             | 16,078.96                                                              | 25,409.03                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                              |                                                                              |                                                                              |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|
|                            |                                                                         |                                                                         | By Product and Residual Maturity                                             |                                                                              |                                                                              |
|                            | Outstanding Notional<br>(US\$mn) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                         |                                                                         |                                                                              |                                                                              |                                                                              |
| 27 September 2024          | 780,799.94                                                              | 48,782.38                                                               | 1,356,109.05                                                                 | 251,092.49                                                                   | 106,915.08                                                                   |
| 04 October 2024            | 789,516.05                                                              | 48,404.64                                                               | 1,313,105.81                                                                 | 254,300.10                                                                   | 106,929.17                                                                   |
| 10 October 2024            | 799,969.51                                                              | 47,820.69                                                               | 1,359,176.01                                                                 | 249,866.27                                                                   | 110,800.25                                                                   |
| 18 October 2024            | 807,670.62                                                              | 47,596.65                                                               | 1,395,285.05                                                                 | 226,913.58                                                                   | 112,914.95                                                                   |
| 25 October 2024            | 815,084.57                                                              | 56,991.69                                                               | 1,449,477.83                                                                 | 207,273.50                                                                   | 112,779.59                                                                   |
| 01 November 2024           | 772,382.72                                                              | 56,857.38                                                               | 1,381,802.25                                                                 | 219,535.69                                                                   | 112,171.32                                                                   |
| 08 November 2024           | 832,890.70                                                              | 55,251.44                                                               | 1,437,935.38                                                                 | 224,597.53                                                                   | 115,158.36                                                                   |
| 15 November 2024           | 852,058.21                                                              | 57,718.33                                                               | 1,516,362.08                                                                 | 225,630.11                                                                   | 114,895.24                                                                   |
| 22 November 2024           | 830,145.28                                                              | 42,747.42                                                               | 1,490,786.22                                                                 | 227,414.19                                                                   | 113,793.60                                                                   |
| 29 November 2024           | 812,993.94                                                              | 43,848.22                                                               | 1,469,777.99                                                                 | 226,773.95                                                                   | 112,408.49                                                                   |
| 06 December 2024           | 852,138.17                                                              | 36,228.47                                                               | 1,539,633.22                                                                 | 246,448.22                                                                   | 111,688.59                                                                   |
| 13 December 2024           | 790,799.53                                                              | 33,601.72                                                               | 1,480,025.69                                                                 | 266,635.34                                                                   | 109,274.07                                                                   |
| 20 December 2024           | 722,122.71                                                              | 31,736.66                                                               | 1,292,845.42                                                                 | 207,736.35                                                                   | 98,256.82                                                                    |
| 27 December 2024           | 696,006.42                                                              | 33,107.99                                                               | 1,259,575.70                                                                 | 195,735.98                                                                   | 95,646.78                                                                    |
| 03 January 2025            | 701,060.84                                                              | 28,918.07                                                               | 1,215,673.38                                                                 | 198,958.66                                                                   | 93,102.85                                                                    |
| 10 January 2025            | 693,829.54                                                              | 26,430.18                                                               | 1,219,126.48                                                                 | 206,103.23                                                                   | 91,090.89                                                                    |
| 17 January 2025            | 721,956.91                                                              | 28,203.07                                                               | 1,245,222.26                                                                 | 218,870.90                                                                   | 91,145.65                                                                    |
| 24 January 2025            | 686,674.40                                                              | 26,619.82                                                               | 1,227,292.87                                                                 | 225,583.33                                                                   | 91,401.17                                                                    |
| 28 January 2025            | 689,728.32                                                              | 27,130.24                                                               | 1,228,886.48                                                                 | 226,220.05                                                                   | 89,627.26                                                                    |
| 07 February 2025           | 699,684.93                                                              | 27,386.75                                                               | 1,241,955.93                                                                 | 228,706.93                                                                   | 85,015.85                                                                    |
| 14 February 2025           | 674,465.39                                                              | 27,136.44                                                               | 1,263,303.21                                                                 | 227,253.43                                                                   | 82,328.68                                                                    |
| 21 February 2025           | 667,764.42                                                              | 28,225.60                                                               | 1,248,962.62                                                                 | 233,745.90                                                                   | 81,458.10                                                                    |
| 28 February 2025           | 676,021.06                                                              | 28,210.71                                                               | 1,249,802.58                                                                 | 237,354.52                                                                   | 82,181.47                                                                    |
| 07 March 2025              | 674,706.86                                                              | 26,571.52                                                               | 1,233,238.63                                                                 | 258,907.27                                                                   | 86,413.97                                                                    |
| 14 March 2025              | 695,616.76                                                              | 27,573.46                                                               | 1,273,493.09                                                                 | 284,113.84                                                                   | 86,942.14                                                                    |
| 21 March 2025              | 609,363.66                                                              | 28,271.79                                                               | 1,136,404.95                                                                 | 206,355.15                                                                   | 85,431.44                                                                    |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 27 September 2024          | 68,175.59                                                                       | 22,616.94                                                                  | 11,849.74                                                                  | 733.73                                                                   | 229,239                                 |
| 04 October 2024            | 66,815.60                                                                       | 21,926.06                                                                  | 11,459.81                                                                  | 733.71                                                                   | 223,443                                 |
| 10 October 2024            | 61,172.70                                                                       | 21,707.86                                                                  | 11,552.16                                                                  | 733.71                                                                   | 234,852                                 |
| 18 October 2024            | 55,675.21                                                                       | 21,791.38                                                                  | 11,723.78                                                                  | 733.70                                                                   | 241,984                                 |
| 25 October 2024            | 51,161.57                                                                       | 22,721.48                                                                  | 11,924.78                                                                  | 733.70                                                                   | 235,930                                 |
| 01 November 2024           | 47,957.33                                                                       | 22,967.99                                                                  | 11,981.84                                                                  | 733.70                                                                   | 228,806                                 |
| 08 November 2024           | 47,039.70                                                                       | 24,389.60                                                                  | 12,054.85                                                                  | 733.69                                                                   | 249,531                                 |
| 15 November 2024           | 45,695.63                                                                       | 22,376.63                                                                  | 12,108.63                                                                  | 733.68                                                                   | 264,673                                 |
| 22 November 2024           | 44,766.44                                                                       | 22,088.65                                                                  | 12,328.21                                                                  | 979.17                                                                   | 267,397                                 |
| 29 November 2024           | 43,115.69                                                                       | 21,565.21                                                                  | 12,215.49                                                                  | 957.84                                                                   | 263,007                                 |
| 06 December 2024           | 44,641.28                                                                       | 23,550.01                                                                  | 11,950.37                                                                  | 954.28                                                                   | 287,131                                 |
| 13 December 2024           | 44,203.14                                                                       | 23,693.04                                                                  | 12,648.53                                                                  | 952.97                                                                   | 270,779                                 |
| 20 December 2024           | 44,951.46                                                                       | 21,943.51                                                                  | 12,773.93                                                                  | 825.38                                                                   | 220,403                                 |
| 27 December 2024           | 42,139.25                                                                       | 21,316.58                                                                  | 12,578.61                                                                  | 815.90                                                                   | 209,859                                 |
| 03 January 2025            | 40,906.99                                                                       | 22,987.17                                                                  | 13,007.51                                                                  | 766.07                                                                   | 198,246                                 |
| 10 January 2025            | 45,525.53                                                                       | 23,124.72                                                                  | 12,616.30                                                                  | 760.53                                                                   | 203,782                                 |
| 17 January 2025            | 50,462.18                                                                       | 25,594.81                                                                  | 13,258.59                                                                  | 761.27                                                                   | 223,584                                 |
| 24 January 2025            | 56,282.35                                                                       | 24,298.95                                                                  | 13,564.90                                                                  | 911.47                                                                   | 236,694                                 |
| 28 January 2025            | 56,324.98                                                                       | 24,043.04                                                                  | 13,412.40                                                                  | 1,007.51                                                                 | 241,732                                 |
| 07 February 2025           | 52,965.81                                                                       | 23,340.55                                                                  | 13,591.54                                                                  | 1,027.52                                                                 | 259,278                                 |
| 14 February 2025           | 52,919.52                                                                       | 25,572.28                                                                  | 13,627.90                                                                  | 1,038.28                                                                 | 271,328                                 |
| 21 February 2025           | 50,564.77                                                                       | 26,594.73                                                                  | 13,716.62                                                                  | 1,007.76                                                                 | 267,951                                 |
| 28 February 2025           | 52,006.36                                                                       | 24,101.03                                                                  | 12,971.71                                                                  | 1,016.96                                                                 | 264,695                                 |
| 07 March 2025              | 53,228.90                                                                       | 25,781.34                                                                  | 12,950.09                                                                  | 1,019.89                                                                 | 266,598                                 |
| 14 March 2025              | 53,933.54                                                                       | 24,369.94                                                                  | 12,855.95                                                                  | 1,017.10                                                                 | 276,708                                 |
| 21 March 2025              | 49,070.31                                                                       | 24,176.13                                                                  | 12,839.26                                                                  | 1,016.48                                                                 | 239,206                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 27 September 2024          | 229,239                                                | 64,334                                                                     | 164,905                                                                        | 9,245                                                            | 14,035                                                           |
| 04 October 2024            | 223,443                                                | 59,287                                                                     | 164,156                                                                        | 8,891                                                            | 15,842                                                           |
| 10 October 2024            | 234,852                                                | 63,304                                                                     | 171,548                                                                        | 8,870                                                            | 18,253                                                           |
| 18 October 2024            | 241,984                                                | 65,860                                                                     | 176,124                                                                        | 8,858                                                            | 18,089                                                           |
| 25 October 2024            | 235,930                                                | 66,291                                                                     | 169,640                                                                        | 9,011                                                            | 17,527                                                           |
| 01 November 2024           | 228,806                                                | 60,027                                                                     | 168,780                                                                        | 8,518                                                            | 17,887                                                           |
| 08 November 2024           | 249,531                                                | 67,848                                                                     | 181,683                                                                        | 8,632                                                            | 19,181                                                           |
| 15 November 2024           | 264,673                                                | 70,846                                                                     | 193,827                                                                        | 8,901                                                            | 19,223                                                           |
| 22 November 2024           | 267,397                                                | 72,347                                                                     | 195,050                                                                        | 9,055                                                            | 19,784                                                           |
| 29 November 2024           | 263,007                                                | 64,896                                                                     | 198,112                                                                        | 9,047                                                            | 19,491                                                           |
| 06 December 2024           | 287,131                                                | 73,327                                                                     | 213,804                                                                        | 9,051                                                            | 19,772                                                           |
| 13 December 2024           | 270,779                                                | 64,105                                                                     | 206,674                                                                        | 9,268                                                            | 18,814                                                           |
| 20 December 2024           | 220,403                                                | 57,906                                                                     | 162,497                                                                        | 8,437                                                            | 14,623                                                           |
| 27 December 2024           | 209,859                                                | 53,519                                                                     | 156,340                                                                        | 8,344                                                            | 14,059                                                           |
| 03 January 2025            | 198,246                                                | 47,321                                                                     | 150,925                                                                        | 7,735                                                            | 12,897                                                           |
| 10 January 2025            | 203,782                                                | 51,007                                                                     | 152,775                                                                        | 8,015                                                            | 13,454                                                           |
| 17 January 2025            | 223,584                                                | 56,537                                                                     | 167,047                                                                        | 7,931                                                            | 14,030                                                           |
| 24 January 2025            | 236,694                                                | 61,228                                                                     | 175,467                                                                        | 8,520                                                            | 14,954                                                           |
| 28 January 2025            | 241,732                                                | 61,930                                                                     | 179,802                                                                        | 8,092                                                            | 15,505                                                           |
| 07 February 2025           | 259,278                                                | 64,046                                                                     | 195,233                                                                        | 8,785                                                            | 17,924                                                           |
| 14 February 2025           | 271,328                                                | 66,049                                                                     | 205,280                                                                        | 9,086                                                            | 18,431                                                           |
| 21 February 2025           | 267,951                                                | 65,310                                                                     | 202,641                                                                        | 9,389                                                            | 18,341                                                           |
| 28 February 2025           | 264,695                                                | 60,802                                                                     | 203,894                                                                        | 9,091                                                            | 18,056                                                           |
| 07 March 2025              | 266,598                                                | 62,549                                                                     | 204,049                                                                        | 8,458                                                            | 19,277                                                           |
| 14 March 2025              | 276,708                                                | 66,792                                                                     | 209,916                                                                        | 8,418                                                            | 21,441                                                           |
| 21 March 2025              | 239,206                                                | 64,249                                                                     | 174,957                                                                        | 8,159                                                            | 18,415                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 27 September 2024          | 41,609                                                           | 64,027                                                           | 5,198                                                            | 10,752                                                           | 80,738                                                           |
| 04 October 2024            | 39,066                                                           | 62,067                                                           | 5,023                                                            | 10,467                                                           | 78,595                                                           |
| 10 October 2024            | 41,984                                                           | 64,504                                                           | 5,614                                                            | 10,491                                                           | 81,505                                                           |
| 18 October 2024            | 47,095                                                           | 68,906                                                           | 5,421                                                            | 10,612                                                           | 79,428                                                           |
| 25 October 2024            | 45,742                                                           | 66,642                                                           | 5,291                                                            | 10,258                                                           | 77,724                                                           |
| 01 November 2024           | 41,647                                                           | 68,693                                                           | 4,886                                                            | 10,087                                                           | 73,609                                                           |
| 08 November 2024           | 45,299                                                           | 72,179                                                           | 5,251                                                            | 10,870                                                           | 84,569                                                           |
| 15 November 2024           | 51,453                                                           | 74,397                                                           | 5,439                                                            | 12,048                                                           | 89,519                                                           |
| 22 November 2024           | 51,291                                                           | 76,726                                                           | 5,131                                                            | 12,214                                                           | 89,409                                                           |
| 29 November 2024           | 53,621                                                           | 71,490                                                           | 5,277                                                            | 12,153                                                           | 88,383                                                           |
| 06 December 2024           | 62,008                                                           | 78,278                                                           | 5,666                                                            | 12,992                                                           | 95,737                                                           |
| 13 December 2024           | 62,468                                                           | 71,169                                                           | 5,938                                                            | 12,204                                                           | 87,184                                                           |
| 20 December 2024           | 53,541                                                           | 55,979                                                           | 3,389                                                            | 8,908                                                            | 72,020                                                           |
| 27 December 2024           | 52,637                                                           | 53,027                                                           | 3,190                                                            | 8,038                                                            | 67,083                                                           |
| 03 January 2025            | 48,542                                                           | 48,515                                                           | 2,840                                                            | 9,219                                                            | 65,288                                                           |
| 10 January 2025            | 50,727                                                           | 49,189                                                           | 3,344                                                            | 9,746                                                            | 66,033                                                           |
| 17 January 2025            | 60,623                                                           | 52,069                                                           | 3,846                                                            | 10,214                                                           | 71,537                                                           |
| 24 January 2025            | 65,845                                                           | 57,198                                                           | 3,742                                                            | 10,977                                                           | 72,042                                                           |
| 28 January 2025            | 67,666                                                           | 57,505                                                           | 3,713                                                            | 11,064                                                           | 74,706                                                           |
| 07 February 2025           | 68,661                                                           | 62,065                                                           | 4,175                                                            | 11,257                                                           | 82,793                                                           |
| 14 February 2025           | 78,867                                                           | 63,467                                                           | 4,979                                                            | 11,115                                                           | 81,770                                                           |
| 21 February 2025           | 74,380                                                           | 64,840                                                           | 4,997                                                            | 11,509                                                           | 80,824                                                           |
| 28 February 2025           | 65,754                                                           | 67,879                                                           | 4,829                                                            | 11,633                                                           | 83,881                                                           |
| 07 March 2025              | 69,486                                                           | 67,471                                                           | 5,616                                                            | 11,918                                                           | 80,645                                                           |
| 14 March 2025              | 67,365                                                           | 73,726                                                           | 6,226                                                            | 12,102                                                           | 83,588                                                           |
| 21 March 2025              | 57,503                                                           | 66,051                                                           | 3,524                                                            | 9,412                                                            | 72,244                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            | By Product and Residual Maturity                                |                                                                       |                                                                       |                                                                       |                                                                        |
|                            | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| As At                      |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
| 27 September 2024          | 3,635                                                           | 202,650                                                               | 13,398                                                                | 5,826                                                                 | 3,876                                                                  |
| 04 October 2024            | 3,492                                                           | 196,762                                                               | 13,461                                                                | 5,957                                                                 | 3,835                                                                  |
| 10 October 2024            | 3,631                                                           | 208,400                                                               | 13,180                                                                | 6,123                                                                 | 3,641                                                                  |
| 18 October 2024            | 3,576                                                           | 216,109                                                               | 12,651                                                                | 6,202                                                                 | 3,488                                                                  |
| 25 October 2024            | 3,736                                                           | 211,272                                                               | 11,575                                                                | 6,201                                                                 | 3,362                                                                  |
| 01 November 2024           | 3,480                                                           | 204,074                                                               | 11,932                                                                | 6,177                                                                 | 3,160                                                                  |
| 08 November 2024           | 3,550                                                           | 226,035                                                               | 10,692                                                                | 6,230                                                                 | 3,015                                                                  |
| 15 November 2024           | 3,694                                                           | 241,072                                                               | 10,938                                                                | 6,208                                                                 | 2,945                                                                  |
| 22 November 2024           | 3,787                                                           | 243,341                                                               | 11,291                                                                | 6,216                                                                 | 2,930                                                                  |
| 29 November 2024           | 3,546                                                           | 239,025                                                               | 11,521                                                                | 6,205                                                                 | 2,824                                                                  |
| 06 December 2024           | 3,628                                                           | 261,566                                                               | 12,905                                                                | 6,199                                                                 | 2,941                                                                  |
| 13 December 2024           | 3,734                                                           | 242,227                                                               | 15,930                                                                | 6,093                                                                 | 2,970                                                                  |
| 20 December 2024           | 3,506                                                           | 198,276                                                               | 10,166                                                                | 5,528                                                                 | 2,924                                                                  |
| 27 December 2024           | 3,482                                                           | 188,698                                                               | 9,551                                                                 | 5,354                                                                 | 2,863                                                                  |
| 03 January 2025            | 3,211                                                           | 177,159                                                               | 9,705                                                                 | 5,230                                                                 | 2,763                                                                  |
| 10 January 2025            | 3,274                                                           | 182,061                                                               | 10,240                                                                | 5,081                                                                 | 2,966                                                                  |
| 17 January 2025            | 3,334                                                           | 200,913                                                               | 10,865                                                                | 5,082                                                                 | 3,195                                                                  |
| 24 January 2025            | 3,416                                                           | 213,287                                                               | 11,211                                                                | 5,091                                                                 | 3,427                                                                  |
| 28 January 2025            | 3,482                                                           | 218,375                                                               | 11,188                                                                | 5,070                                                                 | 3,431                                                                  |
| 07 February 2025           | 3,619                                                           | 236,365                                                               | 11,230                                                                | 4,566                                                                 | 3,415                                                                  |
| 14 February 2025           | 3,614                                                           | 248,165                                                               | 11,322                                                                | 4,481                                                                 | 3,566                                                                  |
| 21 February 2025           | 3,672                                                           | 244,340                                                               | 11,864                                                                | 4,425                                                                 | 3,468                                                                  |
| 28 February 2025           | 3,573                                                           | 240,264                                                               | 12,761                                                                | 4,499                                                                 | 3,456                                                                  |
| 07 March 2025              | 3,727                                                           | 238,965                                                               | 15,448                                                                | 4,693                                                                 | 3,605                                                                  |
| 14 March 2025              | 3,842                                                           | 245,289                                                               | 19,115                                                                | 4,740                                                                 | 3,728                                                                  |
| 21 March 2025              | 3,899                                                           | 216,664                                                               | 10,487                                                                | 4,719                                                                 | 3,513                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 27 September 2024          | 2,423                                                                | 1,006                                                                | 60                                                                 |
| 04 October 2024            | 2,370                                                                | 998                                                                  | 60                                                                 |
| 10 October 2024            | 2,439                                                                | 1,009                                                                | 60                                                                 |
| 18 October 2024            | 2,454                                                                | 1,020                                                                | 60                                                                 |
| 25 October 2024            | 2,457                                                                | 1,003                                                                | 60                                                                 |
| 01 November 2024           | 2,405                                                                | 998                                                                  | 60                                                                 |
| 08 November 2024           | 2,481                                                                | 1,018                                                                | 60                                                                 |
| 15 November 2024           | 2,436                                                                | 1,014                                                                | 60                                                                 |
| 22 November 2024           | 2,505                                                                | 1,044                                                                | 70                                                                 |
| 29 November 2024           | 2,336                                                                | 1,026                                                                | 70                                                                 |
| 06 December 2024           | 2,418                                                                | 1,034                                                                | 68                                                                 |
| 13 December 2024           | 2,450                                                                | 1,041                                                                | 68                                                                 |
| 20 December 2024           | 2,419                                                                | 1,023                                                                | 67                                                                 |
| 27 December 2024           | 2,320                                                                | 1,007                                                                | 66                                                                 |
| 03 January 2025            | 2,319                                                                | 1,005                                                                | 65                                                                 |
| 10 January 2025            | 2,364                                                                | 1,006                                                                | 64                                                                 |
| 17 January 2025            | 2,440                                                                | 1,027                                                                | 62                                                                 |
| 24 January 2025            | 2,504                                                                | 1,107                                                                | 67                                                                 |
| 28 January 2025            | 2,486                                                                | 1,103                                                                | 79                                                                 |
| 07 February 2025           | 2,496                                                                | 1,127                                                                | 79                                                                 |
| 14 February 2025           | 2,576                                                                | 1,140                                                                | 78                                                                 |
| 21 February 2025           | 2,650                                                                | 1,127                                                                | 77                                                                 |
| 28 February 2025           | 2,531                                                                | 1,107                                                                | 77                                                                 |
| 07 March 2025              | 2,695                                                                | 1,114                                                                | 78                                                                 |
| 14 March 2025              | 2,650                                                                | 1,109                                                                | 77                                                                 |
| 21 March 2025              | 2,636                                                                | 1,110                                                                | 77                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 28 March 2025              | 1,521,979.34                          | 1,521,979.34                                            | 388,683.64                                                                  | 1,133,295.71                                                                    | 194,996.84                                                        |
| 03 April 2025              | 1,569,644.28                          | 1,569,644.28                                            | 420,280.08                                                                  | 1,149,364.21                                                                    | 188,603.06                                                        |
| 11 April 2025              | 1,658,990.81                          | 1,658,990.81                                            | 440,883.53                                                                  | 1,218,107.28                                                                    | 210,255.70                                                        |
| 17 April 2025              | 1,690,972.51                          | 1,690,972.51                                            | 453,330.32                                                                  | 1,237,642.19                                                                    | 213,531.83                                                        |
| 25 April 2025              | 1,698,689.52                          | 1,698,689.52                                            | 469,681.01                                                                  | 1,229,008.51                                                                    | 213,425.74                                                        |
| 02 May 2025                | 1,699,559.77                          | 1,699,559.77                                            | 431,049.48                                                                  | 1,268,510.29                                                                    | 206,094.99                                                        |
| 09 May 2025                | 1,710,713.29                          | 1,710,713.29                                            | 446,831.50                                                                  | 1,263,881.79                                                                    | 197,974.45                                                        |
| 16 May 2025                | 1,663,426.61                          | 1,663,426.61                                            | 442,196.65                                                                  | 1,221,229.96                                                                    | 190,262.29                                                        |
| 23 May 2025                | 1,676,889.35                          | 1,676,889.35                                            | 452,289.32                                                                  | 1,224,600.03                                                                    | 192,906.65                                                        |
| 30 May 2025                | 1,694,797.18                          | 1,694,797.18                                            | 448,566.57                                                                  | 1,246,230.61                                                                    | 187,936.78                                                        |
| 06 June 2025               | 1,729,952.25                          | 1,729,952.25                                            | 471,144.79                                                                  | 1,258,807.46                                                                    | 178,899.28                                                        |
| 13 June 2025               | 1,773,936.91                          | 1,773,936.91                                            | 483,410.73                                                                  | 1,290,526.18                                                                    | 177,772.90                                                        |
| 20 June 2025               | 1,590,952.61                          | 1,590,952.61                                            | 438,802.73                                                                  | 1,152,149.88                                                                    | 176,949.72                                                        |
| 27 June 2025               | 1,677,105.49                          | 1,677,105.49                                            | 465,113.22                                                                  | 1,211,992.28                                                                    | 188,594.88                                                        |
| 04 July 2025               | 1,659,428.04                          | 1,659,428.04                                            | 462,638.36                                                                  | 1,196,789.69                                                                    | 179,637.34                                                        |
| 11 July 2025               | 1,667,506.11                          | 1,667,506.11                                            | 458,630.63                                                                  | 1,208,875.48                                                                    | 181,497.11                                                        |
| 18 July 2025               | 1,614,293.19                          | 1,614,293.19                                            | 448,099.92                                                                  | 1,166,193.27                                                                    | 176,298.20                                                        |
| 25 July 2025               | 1,651,381.82                          | 1,651,381.82                                            | 463,786.73                                                                  | 1,187,595.09                                                                    | 175,129.74                                                        |
| 01 August 2025             | 1,659,599.88                          | 1,659,599.88                                            | 454,270.75                                                                  | 1,205,329.13                                                                    | 168,817.40                                                        |
| 08 August 2025             | 1,711,035.17                          | 1,711,035.17                                            | 477,631.70                                                                  | 1,233,403.47                                                                    | 161,960.22                                                        |
| 15 August 2025             | 1,717,375.77                          | 1,717,375.77                                            | 451,956.77                                                                  | 1,265,418.99                                                                    | 164,465.61                                                        |
| 22 August 2025             | 1,650,694.54                          | 1,650,694.54                                            | 436,504.31                                                                  | 1,214,190.23                                                                    | 163,094.68                                                        |
| 29 August 2025             | 1,686,558.50                          | 1,686,558.50                                            | 439,264.29                                                                  | 1,247,294.21                                                                    | 158,432.01                                                        |
| 05 September 2025          | 1,728,303.56                          | 1,728,303.56                                            | 487,320.47                                                                  | 1,240,983.09                                                                    | 153,240.20                                                        |
| 12 September 2025          | 1,774,743.13                          | 1,774,743.13                                            | 491,216.87                                                                  | 1,283,526.25                                                                    | 155,352.06                                                        |
| 19 September 2025          | 1,626,497.99                          | 1,626,497.99                                            | 462,438.70                                                                  | 1,164,059.29                                                                    | 152,745.08                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 28 March 2025              | 44,005.48                                                              | 260,546.13                                                             | 328,472.14                                                             | 15,863.74                                                              | 26,253.56                                                              |
| 03 April 2025              | 45,135.06                                                              | 263,271.89                                                             | 349,578.68                                                             | 17,473.26                                                              | 26,798.96                                                              |
| 11 April 2025              | 47,618.23                                                              | 266,308.81                                                             | 377,732.53                                                             | 22,049.93                                                              | 26,598.47                                                              |
| 17 April 2025              | 46,825.16                                                              | 261,980.42                                                             | 374,743.32                                                             | 24,047.75                                                              | 28,413.06                                                              |
| 25 April 2025              | 43,161.26                                                              | 268,085.23                                                             | 395,713.66                                                             | 22,656.69                                                              | 27,695.83                                                              |
| 02 May 2025                | 44,480.65                                                              | 247,387.94                                                             | 424,531.79                                                             | 23,201.65                                                              | 25,766.25                                                              |
| 09 May 2025                | 46,007.47                                                              | 251,192.88                                                             | 380,789.80                                                             | 24,761.29                                                              | 25,848.94                                                              |
| 16 May 2025                | 43,381.77                                                              | 259,130.91                                                             | 372,770.19                                                             | 25,692.87                                                              | 25,572.31                                                              |
| 23 May 2025                | 43,370.87                                                              | 269,146.28                                                             | 385,928.63                                                             | 25,650.78                                                              | 26,037.75                                                              |
| 30 May 2025                | 43,999.84                                                              | 258,969.72                                                             | 395,935.04                                                             | 26,740.25                                                              | 26,841.84                                                              |
| 06 June 2025               | 45,531.71                                                              | 269,404.94                                                             | 418,033.85                                                             | 31,783.50                                                              | 29,217.37                                                              |
| 13 June 2025               | 46,224.25                                                              | 283,059.20                                                             | 440,772.82                                                             | 33,569.65                                                              | 31,139.48                                                              |
| 20 June 2025               | 38,582.07                                                              | 244,710.97                                                             | 367,173.31                                                             | 22,182.90                                                              | 29,122.68                                                              |
| 27 June 2025               | 43,778.64                                                              | 249,525.10                                                             | 384,297.44                                                             | 23,274.69                                                              | 27,896.45                                                              |
| 04 July 2025               | 44,362.72                                                              | 219,054.29                                                             | 365,485.77                                                             | 22,259.76                                                              | 26,502.19                                                              |
| 11 July 2025               | 47,013.04                                                              | 221,420.73                                                             | 371,193.50                                                             | 22,465.62                                                              | 26,666.81                                                              |
| 18 July 2025               | 47,366.40                                                              | 221,153.85                                                             | 352,629.84                                                             | 21,521.78                                                              | 25,856.82                                                              |
| 25 July 2025               | 47,658.89                                                              | 235,164.18                                                             | 357,157.89                                                             | 21,320.84                                                              | 26,394.28                                                              |
| 01 August 2025             | 51,240.12                                                              | 229,863.17                                                             | 368,725.85                                                             | 21,396.66                                                              | 25,820.98                                                              |
| 08 August 2025             | 53,433.52                                                              | 229,744.31                                                             | 379,491.08                                                             | 22,832.62                                                              | 27,966.59                                                              |
| 15 August 2025             | 53,674.14                                                              | 234,243.31                                                             | 379,528.20                                                             | 23,591.70                                                              | 28,156.13                                                              |
| 22 August 2025             | 52,826.61                                                              | 224,251.53                                                             | 348,990.09                                                             | 24,546.85                                                              | 27,695.19                                                              |
| 29 August 2025             | 60,161.35                                                              | 221,590.90                                                             | 370,900.76                                                             | 24,742.38                                                              | 25,308.76                                                              |
| 05 September 2025          | 73,566.44                                                              | 231,830.68                                                             | 402,722.25                                                             | 27,894.37                                                              | 29,167.60                                                              |
| 12 September 2025          | 76,748.67                                                              | 233,636.95                                                             | 423,644.57                                                             | 30,499.14                                                              | 28,205.67                                                              |
| 19 September 2025          | 67,399.08                                                              | 216,353.04                                                             | 353,853.29                                                             | 20,589.48                                                              | 33,318.10                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        | By Product and Residual Maturity                                       |                                                                             |                                                                             |                                                                             |
| As At                      | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| 28 March 2025              | 622,856.70                                                             | 28,984.75                                                              | 1,145,220.94                                                                | 201,139.16                                                                  | 85,216.70                                                                   |
| 03 April 2025              | 651,985.09                                                             | 26,798.27                                                              | 1,192,269.39                                                                | 199,396.17                                                                  | 85,266.33                                                                   |
| 11 April 2025              | 681,947.38                                                             | 26,479.75                                                              | 1,278,377.71                                                                | 194,782.71                                                                  | 90,813.71                                                                   |
| 17 April 2025              | 712,886.40                                                             | 28,544.58                                                              | 1,318,570.86                                                                | 188,780.75                                                                  | 89,969.44                                                                   |
| 25 April 2025              | 696,980.93                                                             | 30,970.18                                                              | 1,334,049.74                                                                | 175,609.85                                                                  | 97,752.20                                                                   |
| 02 May 2025                | 694,365.17                                                             | 33,731.34                                                              | 1,297,672.81                                                                | 212,112.36                                                                  | 97,527.09                                                                   |
| 09 May 2025                | 755,407.54                                                             | 28,730.92                                                              | 1,349,116.40                                                                | 170,513.63                                                                  | 96,239.25                                                                   |
| 16 May 2025                | 717,675.19                                                             | 28,941.07                                                              | 1,308,457.69                                                                | 167,971.69                                                                  | 92,975.67                                                                   |
| 23 May 2025                | 703,813.60                                                             | 30,034.78                                                              | 1,316,911.29                                                                | 168,020.17                                                                  | 91,533.21                                                                   |
| 30 May 2025                | 723,356.82                                                             | 31,016.89                                                              | 1,323,475.78                                                                | 178,335.46                                                                  | 95,399.60                                                                   |
| 06 June 2025               | 727,437.34                                                             | 29,644.26                                                              | 1,336,644.16                                                                | 197,348.18                                                                  | 97,372.38                                                                   |
| 13 June 2025               | 729,898.33                                                             | 31,500.28                                                              | 1,347,694.06                                                                | 223,637.57                                                                  | 100,385.42                                                                  |
| 20 June 2025               | 682,010.98                                                             | 30,219.99                                                              | 1,224,725.48                                                                | 175,473.99                                                                  | 89,356.25                                                                   |
| 27 June 2025               | 725,084.17                                                             | 34,654.12                                                              | 1,304,788.31                                                                | 178,537.36                                                                  | 91,730.04                                                                   |
| 04 July 2025               | 757,417.77                                                             | 44,708.21                                                              | 1,270,935.25                                                                | 191,701.50                                                                  | 94,299.67                                                                   |
| 11 July 2025               | 740,211.81                                                             | 57,037.50                                                              | 1,271,271.16                                                                | 204,486.50                                                                  | 90,143.05                                                                   |
| 18 July 2025               | 711,542.89                                                             | 57,923.41                                                              | 1,220,407.26                                                                | 202,020.96                                                                  | 92,852.37                                                                   |
| 25 July 2025               | 727,740.53                                                             | 60,815.47                                                              | 1,256,497.07                                                                | 207,963.99                                                                  | 86,400.67                                                                   |
| 01 August 2025             | 743,433.48                                                             | 50,302.21                                                              | 1,259,813.97                                                                | 212,277.84                                                                  | 88,240.24                                                                   |
| 08 August 2025             | 774,958.21                                                             | 60,648.62                                                              | 1,304,834.53                                                                | 214,579.31                                                                  | 92,617.06                                                                   |
| 15 August 2025             | 755,329.73                                                             | 78,386.94                                                              | 1,315,864.80                                                                | 212,205.77                                                                  | 92,188.83                                                                   |
| 22 August 2025             | 744,164.99                                                             | 65,124.60                                                              | 1,249,492.01                                                                | 204,352.94                                                                  | 100,174.58                                                                  |
| 29 August 2025             | 747,175.20                                                             | 78,247.14                                                              | 1,279,875.45                                                                | 217,646.66                                                                  | 93,383.67                                                                   |
| 05 September 2025          | 751,956.36                                                             | 57,925.66                                                              | 1,301,581.89                                                                | 235,791.81                                                                  | 93,354.35                                                                   |
| 12 September 2025          | 762,474.99                                                             | 64,181.08                                                              | 1,316,464.40                                                                | 267,473.09                                                                  | 94,167.46                                                                   |
| 19 September 2025          | 727,003.04                                                             | 55,236.89                                                              | 1,263,135.59                                                                | 178,613.42                                                                  | 92,819.25                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Number of Outstanding |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 28 March 2025              | 51,907.45                                                                       | 24,631.51                                                                  | 12,856.86                                                                  | 1,006.73                                                                 | 236,018                                 |                       |
| 03 April 2025              | 54,272.98                                                                       | 24,778.40                                                                  | 12,653.83                                                                  | 1,007.18                                                                 | 258,158                                 |                       |
| 11 April 2025              | 54,002.33                                                                       | 27,668.32                                                                  | 12,362.26                                                                  | 983.77                                                                   | 274,222                                 |                       |
| 17 April 2025              | 55,597.63                                                                       | 24,448.70                                                                  | 12,625.32                                                                  | 979.82                                                                   | 286,934                                 |                       |
| 25 April 2025              | 51,138.10                                                                       | 26,390.85                                                                  | 12,769.31                                                                  | 979.48                                                                   | 292,501                                 |                       |
| 02 May 2025                | 52,163.67                                                                       | 26,512.76                                                                  | 12,611.81                                                                  | 959.29                                                                   | 282,096                                 |                       |
| 09 May 2025                | 54,042.02                                                                       | 26,890.60                                                                  | 12,898.54                                                                  | 1,012.84                                                                 | 297,525                                 |                       |
| 16 May 2025                | 54,047.06                                                                       | 25,662.09                                                                  | 13,254.79                                                                  | 1,057.61                                                                 | 291,847                                 |                       |
| 23 May 2025                | 58,919.89                                                                       | 26,959.68                                                                  | 13,574.69                                                                  | 970.42                                                                   | 301,512                                 |                       |
| 30 May 2025                | 56,260.15                                                                       | 26,791.68                                                                  | 13,521.16                                                                  | 1,013.35                                                                 | 297,318                                 |                       |
| 06 June 2025               | 56,299.62                                                                       | 27,705.77                                                                  | 13,614.57                                                                  | 967.57                                                                   | 310,835                                 |                       |
| 13 June 2025               | 56,894.35                                                                       | 30,597.21                                                                  | 13,761.96                                                                  | 966.34                                                                   | 302,714                                 |                       |
| 20 June 2025               | 58,678.24                                                                       | 28,192.96                                                                  | 13,693.03                                                                  | 832.67                                                                   | 261,039                                 |                       |
| 27 June 2025               | 60,613.50                                                                       | 27,075.92                                                                  | 13,484.72                                                                  | 875.65                                                                   | 280,656                                 |                       |
| 04 July 2025               | 61,313.89                                                                       | 27,062.95                                                                  | 13,304.53                                                                  | 810.25                                                                   | 271,377                                 |                       |
| 11 July 2025               | 61,738.68                                                                       | 26,005.02                                                                  | 13,054.53                                                                  | 807.17                                                                   | 267,397                                 |                       |
| 18 July 2025               | 59,136.64                                                                       | 26,103.47                                                                  | 12,967.01                                                                  | 805.48                                                                   | 264,980                                 |                       |
| 25 July 2025               | 59,036.33                                                                       | 27,275.10                                                                  | 13,281.72                                                                  | 926.96                                                                   | 269,832                                 |                       |
| 01 August 2025             | 58,685.40                                                                       | 26,619.19                                                                  | 13,069.81                                                                  | 893.43                                                                   | 267,990                                 |                       |
| 08 August 2025             | 57,261.58                                                                       | 27,800.96                                                                  | 13,044.86                                                                  | 896.87                                                                   | 284,334                                 |                       |
| 15 August 2025             | 55,967.19                                                                       | 27,291.47                                                                  | 12,960.70                                                                  | 897.01                                                                   | 286,938                                 |                       |
| 22 August 2025             | 55,067.70                                                                       | 27,699.79                                                                  | 13,012.15                                                                  | 895.38                                                                   | 283,409                                 |                       |
| 29 August 2025             | 53,282.43                                                                       | 28,471.32                                                                  | 13,000.78                                                                  | 898.19                                                                   | 271,066                                 |                       |
| 05 September 2025          | 54,738.09                                                                       | 28,104.61                                                                  | 13,754.22                                                                  | 978.58                                                                   | 288,632                                 |                       |
| 12 September 2025          | 53,776.44                                                                       | 28,514.57                                                                  | 13,366.15                                                                  | 981.02                                                                   | 290,454                                 |                       |
| 19 September 2025          | 50,724.79                                                                       | 26,724.60                                                                  | 13,477.27                                                                  | 1,003.07                                                                 | 265,557                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 28 March 2025              | 236,018                                                | 59,409                                                                     | 176,610                                                                        | 8,421                                                            | 17,738                                                           |
| 03 April 2025              | 258,158                                                | 67,177                                                                     | 190,981                                                                        | 8,316                                                            | 18,572                                                           |
| 11 April 2025              | 274,222                                                | 73,632                                                                     | 200,590                                                                        | 9,021                                                            | 18,383                                                           |
| 17 April 2025              | 286,934                                                | 79,079                                                                     | 207,855                                                                        | 9,086                                                            | 16,972                                                           |
| 25 April 2025              | 292,501                                                | 84,292                                                                     | 208,209                                                                        | 8,927                                                            | 15,510                                                           |
| 02 May 2025                | 282,096                                                | 73,783                                                                     | 208,313                                                                        | 8,813                                                            | 16,619                                                           |
| 09 May 2025                | 297,525                                                | 78,338                                                                     | 219,187                                                                        | 8,571                                                            | 17,375                                                           |
| 16 May 2025                | 291,847                                                | 75,640                                                                     | 216,207                                                                        | 8,325                                                            | 15,524                                                           |
| 23 May 2025                | 301,512                                                | 76,968                                                                     | 224,544                                                                        | 8,498                                                            | 16,666                                                           |
| 30 May 2025                | 297,318                                                | 69,763                                                                     | 227,555                                                                        | 8,380                                                            | 16,857                                                           |
| 06 June 2025               | 310,835                                                | 71,983                                                                     | 238,852                                                                        | 8,142                                                            | 18,279                                                           |
| 13 June 2025               | 302,714                                                | 67,310                                                                     | 235,405                                                                        | 7,991                                                            | 18,815                                                           |
| 20 June 2025               | 261,039                                                | 66,170                                                                     | 194,870                                                                        | 7,626                                                            | 16,517                                                           |
| 27 June 2025               | 280,656                                                | 72,101                                                                     | 208,556                                                                        | 7,884                                                            | 19,128                                                           |
| 04 July 2025               | 271,377                                                | 66,748                                                                     | 204,629                                                                        | 7,572                                                            | 18,701                                                           |
| 11 July 2025               | 267,397                                                | 65,343                                                                     | 202,054                                                                        | 7,553                                                            | 19,290                                                           |
| 18 July 2025               | 264,980                                                | 66,188                                                                     | 198,793                                                                        | 7,294                                                            | 18,703                                                           |
| 25 July 2025               | 269,832                                                | 67,981                                                                     | 201,851                                                                        | 7,225                                                            | 18,351                                                           |
| 01 August 2025             | 267,990                                                | 64,485                                                                     | 203,505                                                                        | 7,070                                                            | 20,215                                                           |
| 08 August 2025             | 284,334                                                | 72,735                                                                     | 211,599                                                                        | 6,835                                                            | 22,774                                                           |
| 15 August 2025             | 286,938                                                | 68,943                                                                     | 217,995                                                                        | 6,978                                                            | 23,586                                                           |
| 22 August 2025             | 283,409                                                | 68,284                                                                     | 215,125                                                                        | 6,842                                                            | 24,702                                                           |
| 29 August 2025             | 271,066                                                | 59,853                                                                     | 211,213                                                                        | 6,811                                                            | 26,599                                                           |
| 05 September 2025          | 288,632                                                | 66,798                                                                     | 221,834                                                                        | 6,753                                                            | 29,862                                                           |
| 12 September 2025          | 290,454                                                | 65,098                                                                     | 225,357                                                                        | 6,818                                                            | 29,279                                                           |
| 19 September 2025          | 265,557                                                | 68,342                                                                     | 197,216                                                                        | 6,308                                                            | 23,298                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 28 March 2025              | 54,941                                                           | 61,185                                                           | 3,562                                                            | 9,634                                                            | 76,724                                                           |
| 03 April 2025              | 57,193                                                           | 71,498                                                           | 3,924                                                            | 10,083                                                           | 84,711                                                           |
| 11 April 2025              | 57,267                                                           | 80,138                                                           | 4,990                                                            | 9,940                                                            | 90,495                                                           |
| 17 April 2025              | 57,479                                                           | 83,998                                                           | 5,239                                                            | 10,526                                                           | 99,669                                                           |
| 25 April 2025              | 57,539                                                           | 89,975                                                           | 5,090                                                            | 9,843                                                            | 101,563                                                          |
| 02 May 2025                | 55,034                                                           | 80,323                                                           | 5,099                                                            | 9,007                                                            | 102,931                                                          |
| 09 May 2025                | 58,400                                                           | 81,677                                                           | 5,399                                                            | 8,914                                                            | 112,753                                                          |
| 16 May 2025                | 62,953                                                           | 81,674                                                           | 5,523                                                            | 8,571                                                            | 104,526                                                          |
| 23 May 2025                | 69,433                                                           | 84,399                                                           | 5,542                                                            | 8,968                                                            | 102,848                                                          |
| 30 May 2025                | 68,367                                                           | 79,271                                                           | 5,920                                                            | 9,322                                                            | 103,826                                                          |
| 06 June 2025               | 72,648                                                           | 90,203                                                           | 6,757                                                            | 9,822                                                            | 100,525                                                          |
| 13 June 2025               | 71,176                                                           | 85,605                                                           | 7,332                                                            | 9,849                                                            | 97,044                                                           |
| 20 June 2025               | 58,811                                                           | 75,060                                                           | 4,460                                                            | 8,526                                                            | 84,921                                                           |
| 27 June 2025               | 60,796                                                           | 80,853                                                           | 4,936                                                            | 9,097                                                            | 92,625                                                           |
| 04 July 2025               | 53,560                                                           | 78,561                                                           | 4,701                                                            | 8,877                                                            | 95,009                                                           |
| 11 July 2025               | 51,355                                                           | 75,771                                                           | 4,844                                                            | 8,996                                                            | 94,852                                                           |
| 18 July 2025               | 52,968                                                           | 74,489                                                           | 4,778                                                            | 9,310                                                            | 92,567                                                           |
| 25 July 2025               | 53,608                                                           | 77,516                                                           | 4,874                                                            | 8,943                                                            | 94,011                                                           |
| 01 August 2025             | 52,903                                                           | 73,134                                                           | 4,974                                                            | 8,939                                                            | 95,402                                                           |
| 08 August 2025             | 54,289                                                           | 77,592                                                           | 5,338                                                            | 9,997                                                            | 102,671                                                          |
| 15 August 2025             | 56,674                                                           | 78,002                                                           | 5,428                                                            | 10,220                                                           | 101,041                                                          |
| 22 August 2025             | 54,376                                                           | 74,076                                                           | 5,710                                                            | 9,981                                                            | 102,602                                                          |
| 29 August 2025             | 49,233                                                           | 65,529                                                           | 6,117                                                            | 9,474                                                            | 102,227                                                          |
| 05 September 2025          | 56,603                                                           | 68,795                                                           | 6,703                                                            | 10,127                                                           | 105,133                                                          |
| 12 September 2025          | 55,557                                                           | 70,600                                                           | 7,424                                                            | 9,873                                                            | 106,088                                                          |
| 19 September 2025          | 54,889                                                           | 65,609                                                           | 4,292                                                            | 9,012                                                            | 97,100                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 28 March 2025              | 3,814                                                           | 213,338                                                               | 10,496                                                                | 4,763                                                                 | 3,627                                                                  |
| 03 April 2025              | 3,861                                                           | 235,800                                                               | 9,903                                                                 | 4,906                                                                 | 3,766                                                                  |
| 11 April 2025              | 3,989                                                           | 251,469                                                               | 9,706                                                                 | 5,307                                                                 | 3,697                                                                  |
| 17 April 2025              | 3,966                                                           | 263,905                                                               | 9,776                                                                 | 5,437                                                                 | 3,799                                                                  |
| 25 April 2025              | 4,055                                                           | 269,696                                                               | 9,391                                                                 | 5,725                                                                 | 3,624                                                                  |
| 02 May 2025                | 4,270                                                           | 259,505                                                               | 9,151                                                                 | 5,814                                                                 | 3,587                                                                  |
| 09 May 2025                | 4,436                                                           | 274,427                                                               | 9,088                                                                 | 6,011                                                                 | 3,766                                                                  |
| 16 May 2025                | 4,751                                                           | 268,506                                                               | 9,245                                                                 | 6,277                                                                 | 3,609                                                                  |
| 23 May 2025                | 5,158                                                           | 277,540                                                               | 9,686                                                                 | 6,126                                                                 | 3,917                                                                  |
| 30 May 2025                | 5,375                                                           | 272,408                                                               | 10,754                                                                | 6,390                                                                 | 3,584                                                                  |
| 06 June 2025               | 4,459                                                           | 282,680                                                               | 13,694                                                                | 6,565                                                                 | 3,619                                                                  |
| 13 June 2025               | 4,902                                                           | 271,340                                                               | 16,581                                                                | 6,741                                                                 | 3,635                                                                  |
| 20 June 2025               | 5,118                                                           | 236,879                                                               | 9,904                                                                 | 6,252                                                                 | 3,612                                                                  |
| 27 June 2025               | 5,338                                                           | 255,986                                                               | 10,200                                                                | 6,313                                                                 | 3,781                                                                  |
| 04 July 2025               | 4,396                                                           | 246,604                                                               | 10,188                                                                | 6,457                                                                 | 3,788                                                                  |
| 11 July 2025               | 4,736                                                           | 242,184                                                               | 10,942                                                                | 6,154                                                                 | 3,821                                                                  |
| 18 July 2025               | 4,872                                                           | 239,589                                                               | 11,250                                                                | 6,147                                                                 | 3,714                                                                  |
| 25 July 2025               | 5,304                                                           | 244,377                                                               | 11,574                                                                | 5,801                                                                 | 3,741                                                                  |
| 01 August 2025             | 5,353                                                           | 242,492                                                               | 11,721                                                                | 5,781                                                                 | 3,695                                                                  |
| 08 August 2025             | 4,838                                                           | 257,973                                                               | 12,327                                                                | 6,150                                                                 | 3,600                                                                  |
| 15 August 2025             | 5,009                                                           | 260,102                                                               | 13,105                                                                | 5,982                                                                 | 3,446                                                                  |
| 22 August 2025             | 5,120                                                           | 255,915                                                               | 13,150                                                                | 6,690                                                                 | 3,412                                                                  |
| 29 August 2025             | 5,076                                                           | 242,900                                                               | 14,923                                                                | 5,723                                                                 | 3,252                                                                  |
| 05 September 2025          | 4,656                                                           | 258,033                                                               | 17,166                                                                | 5,740                                                                 | 3,424                                                                  |
| 12 September 2025          | 4,816                                                           | 255,335                                                               | 21,614                                                                | 5,710                                                                 | 3,470                                                                  |
| 19 September 2025          | 5,049                                                           | 239,835                                                               | 12,543                                                                | 5,515                                                                 | 3,459                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
|                            |                                                                      |                                                                      |                                                                    |
| As At                      | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 28 March 2025              | 2,605                                                                | 1,113                                                                | 76                                                                 |
| 03 April 2025              | 2,614                                                                | 1,093                                                                | 76                                                                 |
| 11 April 2025              | 2,829                                                                | 1,139                                                                | 75                                                                 |
| 17 April 2025              | 2,765                                                                | 1,181                                                                | 71                                                                 |
| 25 April 2025              | 2,810                                                                | 1,184                                                                | 71                                                                 |
| 02 May 2025                | 2,777                                                                | 1,193                                                                | 69                                                                 |
| 09 May 2025                | 2,916                                                                | 1,246                                                                | 71                                                                 |
| 16 May 2025                | 2,852                                                                | 1,286                                                                | 72                                                                 |
| 23 May 2025                | 2,892                                                                | 1,281                                                                | 70                                                                 |
| 30 May 2025                | 2,841                                                                | 1,270                                                                | 71                                                                 |
| 06 June 2025               | 2,912                                                                | 1,296                                                                | 69                                                                 |
| 13 June 2025               | 3,029                                                                | 1,319                                                                | 69                                                                 |
| 20 June 2025               | 3,009                                                                | 1,316                                                                | 67                                                                 |
| 27 June 2025               | 3,018                                                                | 1,290                                                                | 68                                                                 |
| 04 July 2025               | 2,996                                                                | 1,283                                                                | 61                                                                 |
| 11 July 2025               | 2,964                                                                | 1,271                                                                | 61                                                                 |
| 18 July 2025               | 2,970                                                                | 1,249                                                                | 61                                                                 |
| 25 July 2025               | 3,015                                                                | 1,248                                                                | 76                                                                 |
| 01 August 2025             | 2,992                                                                | 1,237                                                                | 72                                                                 |
| 08 August 2025             | 2,981                                                                | 1,231                                                                | 72                                                                 |
| 15 August 2025             | 2,987                                                                | 1,244                                                                | 72                                                                 |
| 22 August 2025             | 2,919                                                                | 1,251                                                                | 72                                                                 |
| 29 August 2025             | 2,959                                                                | 1,236                                                                | 73                                                                 |
| 05 September 2025          | 2,952                                                                | 1,243                                                                | 74                                                                 |
| 12 September 2025          | 3,018                                                                | 1,233                                                                | 74                                                                 |
| 19 September 2025          | 2,899                                                                | 1,231                                                                | 75                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
| As At                      | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 26 September 2025          | 1,677,092.95                          | 1,677,092.95                                            | 515,500.16                                                                  | 1,161,592.79                                                                    | 155,150.87                                                        |
| 03 October 2025            | 1,545,195.52                          | 1,545,195.52                                            | 434,038.82                                                                  | 1,111,156.70                                                                    | 157,171.42                                                        |
| 10 October 2025            | 1,520,445.53                          | 1,520,445.53                                            | 417,150.16                                                                  | 1,103,295.38                                                                    | 145,964.36                                                        |
| 17 October 2025            | 1,560,347.74                          | 1,560,347.74                                            | 439,541.55                                                                  | 1,120,806.19                                                                    | 150,332.47                                                        |
| 24 October 2025            | 1,557,016.33                          | 1,557,016.33                                            | 429,357.05                                                                  | 1,127,659.28                                                                    | 151,307.73                                                        |
| 31 October 2025            | 1,630,737.28                          | 1,630,737.28                                            | 452,256.97                                                                  | 1,178,480.31                                                                    | 145,046.93                                                        |
| 07 November 2025           | 1,630,802.27                          | 1,630,802.27                                            | 453,153.78                                                                  | 1,177,648.48                                                                    | 137,971.27                                                        |
| 14 November 2025           | 1,699,782.53                          | 1,699,782.53                                            | 472,141.89                                                                  | 1,227,640.63                                                                    | 135,267.92                                                        |
| 21 November 2025           | 1,677,306.62                          | 1,677,306.62                                            | 470,270.38                                                                  | 1,207,036.23                                                                    | 133,726.51                                                        |
| 28 November 2025           | 1,687,542.66                          | 1,687,542.66                                            | 468,277.71                                                                  | 1,219,264.95                                                                    | 135,275.83                                                        |
| 05 December 2025           | 1,800,628.72                          | 1,800,628.72                                            | 512,167.67                                                                  | 1,288,461.05                                                                    | 133,323.25                                                        |
| 12 December 2025           | 1,845,921.34                          | 1,845,921.34                                            | 529,948.79                                                                  | 1,315,972.55                                                                    | 143,596.18                                                        |
| 19 December 2025           | 1,595,418.49                          | 1,595,418.49                                            | 447,779.09                                                                  | 1,147,639.39                                                                    | 138,109.37                                                        |
| 24 December 2025           | 1,600,259.07                          | 1,600,259.07                                            | 440,530.27                                                                  | 1,159,728.80                                                                    | 136,996.49                                                        |
| 02 January 2026            | 1,550,772.77                          | 1,550,772.77                                            | 425,366.40                                                                  | 1,125,406.36                                                                    | 139,810.90                                                        |
| 09 January 2026            | 1,630,855.65                          | 1,630,855.65                                            | 464,010.92                                                                  | 1,166,844.73                                                                    | 146,320.90                                                        |
| 16 January 2026            | 1,675,364.74                          | 1,675,364.74                                            | 470,246.23                                                                  | 1,205,118.52                                                                    | 148,363.78                                                        |
| 23 January 2026            | 1,696,003.56                          | 1,696,003.56                                            | 489,947.19                                                                  | 1,206,056.37                                                                    | 143,528.55                                                        |
| 30 January 2026            | 1,827,224.80                          | 1,827,224.80                                            | 534,380.92                                                                  | 1,292,843.88                                                                    | 147,686.16                                                        |
| 06 February 2026           | 1,931,121.29                          | 1,931,121.29                                            | 565,356.34                                                                  | 1,365,764.94                                                                    | 147,291.46                                                        |
| 13 February 2026           | 1,948,701.73                          | 1,948,701.73                                            | 550,901.03                                                                  | 1,397,800.70                                                                    | 147,008.37                                                        |
| 20 February 2026           | 1,924,149.69                          | 1,924,149.69                                            | 539,434.13                                                                  | 1,384,715.56                                                                    | 149,583.79                                                        |
| 27 February 2026           | 1,801,612.80                          | 1,801,612.80                                            | 491,302.35                                                                  | 1,310,310.45                                                                    | 150,051.43                                                        |
| 06 March 2026              | 1,863,497.08                          | 1,863,497.08                                            | 508,743.48                                                                  | 1,354,753.60                                                                    | 150,122.92                                                        |
| 13 March 2026              | 2,015,145.83                          | 2,015,145.83                                            | 549,844.11                                                                  | 1,465,301.72                                                                    | 156,563.79                                                        |
| 20 March 2026              | 1,771,863.23                          | 1,771,863.23                                            | 495,035.89                                                                  | 1,276,827.35                                                                    | 144,486.08                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| 26 September 2025          | 85,944.16                                                              | 269,440.73                                                             | 376,986.28                                                             | 18,566.49                                                              | 34,962.66                                                              |
| 03 October 2025            | 71,830.55                                                              | 220,580.89                                                             | 368,327.01                                                             | 16,965.56                                                              | 32,255.34                                                              |
| 10 October 2025            | 68,337.32                                                              | 227,205.20                                                             | 348,223.91                                                             | 16,503.73                                                              | 33,262.04                                                              |
| 17 October 2025            | 64,708.53                                                              | 247,585.37                                                             | 364,300.69                                                             | 17,081.10                                                              | 34,626.62                                                              |
| 24 October 2025            | 64,004.99                                                              | 253,931.42                                                             | 369,749.40                                                             | 16,305.15                                                              | 34,030.46                                                              |
| 31 October 2025            | 67,984.28                                                              | 263,081.51                                                             | 414,030.69                                                             | 17,550.71                                                              | 36,012.73                                                              |
| 07 November 2025           | 66,090.39                                                              | 263,486.70                                                             | 437,013.18                                                             | 17,491.36                                                              | 37,129.99                                                              |
| 14 November 2025           | 65,269.91                                                              | 267,262.24                                                             | 481,154.02                                                             | 19,465.92                                                              | 36,867.79                                                              |
| 21 November 2025           | 65,249.53                                                              | 274,425.78                                                             | 479,447.09                                                             | 19,617.25                                                              | 36,236.01                                                              |
| 28 November 2025           | 62,473.65                                                              | 250,819.05                                                             | 484,532.56                                                             | 22,984.90                                                              | 36,541.42                                                              |
| 05 December 2025           | 67,965.07                                                              | 276,568.80                                                             | 510,686.36                                                             | 24,438.53                                                              | 41,061.63                                                              |
| 12 December 2025           | 67,587.90                                                              | 279,972.06                                                             | 552,206.37                                                             | 26,806.17                                                              | 42,128.70                                                              |
| 19 December 2025           | 59,055.66                                                              | 279,188.91                                                             | 420,873.49                                                             | 15,749.66                                                              | 27,606.47                                                              |
| 24 December 2025           | 55,629.20                                                              | 295,662.94                                                             | 426,031.18                                                             | 15,125.29                                                              | 28,128.88                                                              |
| 02 January 2026            | 55,016.69                                                              | 259,246.98                                                             | 424,162.52                                                             | 15,642.72                                                              | 26,032.25                                                              |
| 09 January 2026            | 60,446.47                                                              | 263,220.58                                                             | 474,296.01                                                             | 15,587.52                                                              | 26,320.92                                                              |
| 16 January 2026            | 63,769.74                                                              | 267,718.75                                                             | 478,828.82                                                             | 15,666.02                                                              | 24,702.37                                                              |
| 23 January 2026            | 64,290.74                                                              | 285,381.56                                                             | 497,101.12                                                             | 15,707.61                                                              | 26,105.23                                                              |
| 30 January 2026            | 78,885.48                                                              | 267,718.75                                                             | 566,640.79                                                             | 17,234.74                                                              | 31,088.42                                                              |
| 06 February 2026           | 84,983.42                                                              | 283,723.32                                                             | 610,126.18                                                             | 20,391.48                                                              | 33,164.93                                                              |
| 13 February 2026           | 86,832.40                                                              | 285,519.19                                                             | 623,735.10                                                             | 19,617.19                                                              | 32,651.26                                                              |
| 20 February 2026           | 83,910.19                                                              | 295,489.30                                                             | 587,090.96                                                             | 19,231.15                                                              | 33,156.67                                                              |
| 27 February 2026           | 74,971.68                                                              | 259,897.16                                                             | 595,425.22                                                             | 19,913.72                                                              | 32,286.18                                                              |
| 06 March 2026              | 74,303.27                                                              | 272,337.82                                                             | 632,090.58                                                             | 20,969.11                                                              | 36,177.99                                                              |
| 13 March 2026              | 79,075.25                                                              | 299,145.95                                                             | 692,311.64                                                             | 30,678.41                                                              | 40,182.00                                                              |
| 20 March 2026              | 82,577.80                                                              | 287,265.72                                                             | 573,950.70                                                             | 19,423.30                                                              | 36,015.72                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                            |                                                                        |                                                                        | By Product and Residual Maturity                                            |                                                                             |                                                                             |
|                            | Outstanding Notional<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward |
| As At                      |                                                                        |                                                                        |                                                                             |                                                                             |                                                                             |
| 26 September 2025          | 678,839.12                                                             | 57,202.64                                                              | 1,308,921.04                                                                | 181,191.78                                                                  | 95,096.86                                                                   |
| 03 October 2025            | 629,361.03                                                             | 48,703.73                                                              | 1,170,709.56                                                                | 192,871.14                                                                  | 93,206.03                                                                   |
| 10 October 2025            | 617,147.68                                                             | 63,801.29                                                              | 1,158,697.35                                                                | 183,366.77                                                                  | 92,709.61                                                                   |
| 17 October 2025            | 624,285.28                                                             | 57,427.69                                                              | 1,200,556.54                                                                | 183,759.93                                                                  | 89,502.94                                                                   |
| 24 October 2025            | 611,575.43                                                             | 56,111.74                                                              | 1,212,143.94                                                                | 171,770.51                                                                  | 87,332.46                                                                   |
| 31 October 2025            | 617,679.97                                                             | 69,350.45                                                              | 1,289,227.21                                                                | 167,780.75                                                                  | 87,395.56                                                                   |
| 07 November 2025           | 620,559.50                                                             | 51,059.88                                                              | 1,284,917.29                                                                | 173,175.89                                                                  | 86,008.76                                                                   |
| 14 November 2025           | 626,233.39                                                             | 68,261.34                                                              | 1,349,470.65                                                                | 175,482.46                                                                  | 85,180.13                                                                   |
| 21 November 2025           | 619,474.79                                                             | 49,129.65                                                              | 1,301,664.80                                                                | 200,508.43                                                                  | 83,827.55                                                                   |
| 28 November 2025           | 623,515.52                                                             | 71,399.73                                                              | 1,328,110.17                                                                | 188,448.29                                                                  | 80,706.18                                                                   |
| 05 December 2025           | 666,456.34                                                             | 80,128.75                                                              | 1,407,761.97                                                                | 213,938.86                                                                  | 84,336.89                                                                   |
| 12 December 2025           | 674,083.93                                                             | 59,540.03                                                              | 1,421,043.74                                                                | 244,534.30                                                                  | 84,485.47                                                                   |
| 19 December 2025           | 593,488.01                                                             | 61,346.93                                                              | 1,247,104.52                                                                | 173,127.78                                                                  | 82,067.72                                                                   |
| 24 December 2025           | 591,389.46                                                             | 51,295.64                                                              | 1,258,164.45                                                                | 172,834.70                                                                  | 78,208.94                                                                   |
| 02 January 2026            | 576,291.98                                                             | 54,568.71                                                              | 1,214,272.44                                                                | 169,681.72                                                                  | 77,445.53                                                                   |
| 09 January 2026            | 592,752.54                                                             | 51,910.71                                                              | 1,276,054.31                                                                | 178,954.58                                                                  | 79,070.60                                                                   |
| 16 January 2026            | 615,976.75                                                             | 60,338.51                                                              | 1,311,347.18                                                                | 181,814.34                                                                  | 80,610.13                                                                   |
| 23 January 2026            | 618,413.50                                                             | 45,475.26                                                              | 1,322,936.86                                                                | 190,162.19                                                                  | 78,391.17                                                                   |
| 30 January 2026            | 661,521.80                                                             | 56,448.65                                                              | 1,435,183.84                                                                | 204,909.67                                                                  | 79,830.45                                                                   |
| 06 February 2026           | 691,773.58                                                             | 59,666.91                                                              | 1,542,143.10                                                                | 205,058.83                                                                  | 77,042.62                                                                   |
| 13 February 2026           | 690,007.05                                                             | 63,331.19                                                              | 1,558,575.02                                                                | 206,242.85                                                                  | 78,150.60                                                                   |
| 20 February 2026           | 702,774.11                                                             | 52,913.52                                                              | 1,545,116.64                                                                | 198,232.29                                                                  | 77,904.10                                                                   |
| 27 February 2026           | 615,861.81                                                             | 53,205.61                                                              | 1,403,200.04                                                                | 213,388.24                                                                  | 81,956.16                                                                   |
| 06 March 2026              | 629,649.54                                                             | 47,845.84                                                              | 1,433,234.70                                                                | 240,077.11                                                                  | 85,229.27                                                                   |
| 13 March 2026              | 662,619.76                                                             | 54,569.02                                                              | 1,542,928.18                                                                | 277,988.81                                                                  | 90,127.15                                                                   |
| 20 March 2026              | 579,956.87                                                             | 48,187.03                                                              | 1,410,516.68                                                                | 182,425.00                                                                  | 85,105.52                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                 |                                                                            |                                                                            |                                                                          | Number of Outstanding                   |
|----------------------------|---------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------|
|                            |                                                                                 |                                                                            |                                                                            |                                                                          | Total (Asset Class)                     |
| As At                      | Outstanding Notional<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |
| 26 September 2025          | 50,130.13                                                                       | 27,991.70                                                                  | 12,786.32                                                                  | 975.11                                                                   | 271,987                                 |
| 03 October 2025            | 49,840.49                                                                       | 24,997.89                                                                  | 12,591.02                                                                  | 979.39                                                                   | 255,202                                 |
| 10 October 2025            | 45,426.05                                                                       | 26,243.22                                                                  | 13,028.31                                                                  | 974.22                                                                   | 249,581                                 |
| 17 October 2025            | 45,791.37                                                                       | 26,916.99                                                                  | 12,745.71                                                                  | 1,074.26                                                                 | 265,962                                 |
| 24 October 2025            | 45,498.68                                                                       | 27,266.53                                                                  | 11,931.50                                                                  | 1,072.70                                                                 | 259,090                                 |
| 31 October 2025            | 46,036.45                                                                       | 27,626.78                                                                  | 11,627.70                                                                  | 1,042.83                                                                 | 282,628                                 |
| 07 November 2025           | 45,545.20                                                                       | 28,630.94                                                                  | 11,584.57                                                                  | 939.63                                                                   | 294,457                                 |
| 14 November 2025           | 46,839.41                                                                       | 30,254.97                                                                  | 11,598.58                                                                  | 956.33                                                                   | 312,043                                 |
| 21 November 2025           | 47,627.21                                                                       | 31,151.63                                                                  | 11,573.08                                                                  | 953.93                                                                   | 312,322                                 |
| 28 November 2025           | 48,150.62                                                                       | 29,636.16                                                                  | 11,526.70                                                                  | 964.55                                                                   | 296,190                                 |
| 05 December 2025           | 51,002.59                                                                       | 31,217.84                                                                  | 11,401.92                                                                  | 968.64                                                                   | 319,494                                 |
| 12 December 2025           | 53,570.75                                                                       | 30,047.73                                                                  | 11,272.11                                                                  | 967.25                                                                   | 331,894                                 |
| 19 December 2025           | 53,007.52                                                                       | 27,956.76                                                                  | 11,200.34                                                                  | 953.84                                                                   | 283,777                                 |
| 24 December 2025           | 52,215.32                                                                       | 26,630.24                                                                  | 11,257.65                                                                  | 947.77                                                                   | 288,837                                 |
| 02 January 2026            | 48,952.01                                                                       | 28,214.98                                                                  | 11,187.26                                                                  | 1,018.82                                                                 | 273,207                                 |
| 09 January 2026            | 55,106.74                                                                       | 29,208.09                                                                  | 11,445.73                                                                  | 1,015.58                                                                 | 289,529                                 |
| 16 January 2026            | 57,721.69                                                                       | 31,443.84                                                                  | 11,414.77                                                                  | 1,012.80                                                                 | 297,293                                 |
| 23 January 2026            | 61,670.63                                                                       | 30,812.93                                                                  | 11,016.83                                                                  | 1,012.95                                                                 | 304,665                                 |
| 30 January 2026            | 64,531.09                                                                       | 30,721.34                                                                  | 11,094.52                                                                  | 953.89                                                                   | 343,038                                 |
| 06 February 2026           | 64,030.77                                                                       | 30,996.94                                                                  | 10,904.31                                                                  | 944.71                                                                   | 392,055                                 |
| 13 February 2026           | 63,291.50                                                                       | 30,539.90                                                                  | 10,952.59                                                                  | 949.26                                                                   | 394,063                                 |
| 20 February 2026           | 61,069.33                                                                       | 30,457.97                                                                  | 10,420.07                                                                  | 949.29                                                                   | 390,027                                 |
| 27 February 2026           | 61,610.73                                                                       | 30,092.62                                                                  | 10,374.63                                                                  | 990.38                                                                   | 339,284                                 |
| 06 March 2026              | 61,200.11                                                                       | 32,321.86                                                                  | 10,580.89                                                                  | 853.14                                                                   | 363,545                                 |
| 13 March 2026              | 60,696.54                                                                       | 31,916.21                                                                  | 10,623.26                                                                  | 865.68                                                                   | 396,842                                 |
| 20 March 2026              | 52,739.21                                                                       | 29,773.42                                                                  | 10,436.81                                                                  | 866.59                                                                   | 373,394                                 |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 26 September 2025          | 271,987                                                | 75,065                                                                     | 196,922                                                                        | 6,175                                                            | 23,319                                                           |
| 03 October 2025            | 255,202                                                | 64,447                                                                     | 190,755                                                                        | 6,543                                                            | 21,750                                                           |
| 10 October 2025            | 249,581                                                | 60,126                                                                     | 189,455                                                                        | 6,089                                                            | 20,578                                                           |
| 17 October 2025            | 265,962                                                | 65,312                                                                     | 200,650                                                                        | 6,322                                                            | 21,359                                                           |
| 24 October 2025            | 259,090                                                | 58,626                                                                     | 200,464                                                                        | 6,362                                                            | 21,182                                                           |
| 31 October 2025            | 282,628                                                | 62,871                                                                     | 219,757                                                                        | 6,138                                                            | 22,692                                                           |
| 07 November 2025           | 294,457                                                | 62,948                                                                     | 231,509                                                                        | 5,947                                                            | 22,860                                                           |
| 14 November 2025           | 312,043                                                | 66,633                                                                     | 245,410                                                                        | 6,001                                                            | 23,910                                                           |
| 21 November 2025           | 312,322                                                | 65,833                                                                     | 246,489                                                                        | 5,965                                                            | 23,879                                                           |
| 28 November 2025           | 296,190                                                | 61,363                                                                     | 234,828                                                                        | 5,879                                                            | 21,826                                                           |
| 05 December 2025           | 319,494                                                | 64,617                                                                     | 254,878                                                                        | 5,814                                                            | 22,253                                                           |
| 12 December 2025           | 331,894                                                | 66,213                                                                     | 265,681                                                                        | 6,053                                                            | 21,975                                                           |
| 19 December 2025           | 283,777                                                | 59,824                                                                     | 223,953                                                                        | 5,535                                                            | 17,711                                                           |
| 24 December 2025           | 288,837                                                | 60,281                                                                     | 228,556                                                                        | 5,499                                                            | 17,310                                                           |
| 02 January 2026            | 273,207                                                | 55,807                                                                     | 217,400                                                                        | 5,642                                                            | 17,041                                                           |
| 09 January 2026            | 289,529                                                | 60,749                                                                     | 228,780                                                                        | 5,820                                                            | 18,821                                                           |
| 16 January 2026            | 297,293                                                | 61,561                                                                     | 235,732                                                                        | 5,770                                                            | 19,474                                                           |
| 23 January 2026            | 304,665                                                | 65,969                                                                     | 238,696                                                                        | 5,880                                                            | 20,165                                                           |
| 30 January 2026            | 343,038                                                | 77,224                                                                     | 265,815                                                                        | 6,145                                                            | 24,885                                                           |
| 06 February 2026           | 392,055                                                | 88,097                                                                     | 303,959                                                                        | 6,084                                                            | 27,910                                                           |
| 13 February 2026           | 394,063                                                | 85,100                                                                     | 308,963                                                                        | 5,895                                                            | 28,642                                                           |
| 20 February 2026           | 390,027                                                | 81,241                                                                     | 308,786                                                                        | 6,020                                                            | 28,455                                                           |
| 27 February 2026           | 339,284                                                | 67,821                                                                     | 271,463                                                                        | 5,861                                                            | 24,652                                                           |
| 06 March 2026              | 363,545                                                | 71,950                                                                     | 291,595                                                                        | 5,901                                                            | 25,602                                                           |
| 13 March 2026              | 396,842                                                | 79,437                                                                     | 317,405                                                                        | 6,151                                                            | 26,690                                                           |
| 20 March 2026              | 373,394                                                | 83,105                                                                     | 290,289                                                                        | 5,636                                                            | 30,251                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |
| 26 September 2025          | 62,109                                                           | 66,764                                                           | 4,044                                                            | 11,163                                                           | 93,527                                                           |
| 03 October 2025            | 56,058                                                           | 65,763                                                           | 3,841                                                            | 10,205                                                           | 86,358                                                           |
| 10 October 2025            | 55,555                                                           | 61,097                                                           | 3,917                                                            | 10,921                                                           | 86,510                                                           |
| 17 October 2025            | 61,760                                                           | 66,437                                                           | 3,972                                                            | 11,605                                                           | 89,469                                                           |
| 24 October 2025            | 58,856                                                           | 66,078                                                           | 3,817                                                            | 11,421                                                           | 86,286                                                           |
| 31 October 2025            | 62,945                                                           | 78,232                                                           | 4,343                                                            | 11,913                                                           | 91,074                                                           |
| 07 November 2025           | 63,324                                                           | 87,485                                                           | 4,478                                                            | 12,981                                                           | 92,522                                                           |
| 14 November 2025           | 67,881                                                           | 95,593                                                           | 4,945                                                            | 13,165                                                           | 95,567                                                           |
| 21 November 2025           | 67,254                                                           | 93,932                                                           | 5,295                                                            | 14,107                                                           | 96,911                                                           |
| 28 November 2025           | 62,200                                                           | 88,923                                                           | 5,753                                                            | 12,922                                                           | 93,748                                                           |
| 05 December 2025           | 70,615                                                           | 92,191                                                           | 6,361                                                            | 14,661                                                           | 103,002                                                          |
| 12 December 2025           | 74,284                                                           | 93,776                                                           | 7,257                                                            | 15,012                                                           | 108,700                                                          |
| 19 December 2025           | 75,431                                                           | 69,246                                                           | 3,191                                                            | 12,584                                                           | 95,105                                                           |
| 24 December 2025           | 78,926                                                           | 71,877                                                           | 3,285                                                            | 12,807                                                           | 94,193                                                           |
| 02 January 2026            | 69,085                                                           | 71,165                                                           | 3,454                                                            | 11,171                                                           | 90,354                                                           |
| 09 January 2026            | 68,154                                                           | 79,403                                                           | 3,749                                                            | 11,678                                                           | 97,201                                                           |
| 16 January 2026            | 66,491                                                           | 85,656                                                           | 3,958                                                            | 10,674                                                           | 100,130                                                          |
| 23 January 2026            | 65,051                                                           | 94,534                                                           | 4,006                                                            | 10,393                                                           | 99,487                                                           |
| 30 January 2026            | 65,029                                                           | 112,379                                                          | 4,452                                                            | 12,245                                                           | 112,414                                                          |
| 06 February 2026           | 76,689                                                           | 131,831                                                          | 5,000                                                            | 13,492                                                           | 125,813                                                          |
| 13 February 2026           | 76,039                                                           | 137,359                                                          | 4,854                                                            | 12,879                                                           | 122,842                                                          |
| 20 February 2026           | 77,713                                                           | 126,909                                                          | 4,993                                                            | 12,837                                                           | 127,555                                                          |
| 27 February 2026           | 67,658                                                           | 116,953                                                          | 5,418                                                            | 12,077                                                           | 101,308                                                          |
| 06 March 2026              | 71,692                                                           | 126,115                                                          | 5,905                                                            | 14,322                                                           | 108,934                                                          |
| 13 March 2026              | 78,217                                                           | 137,012                                                          | 7,174                                                            | 16,418                                                           | 119,800                                                          |
| 20 March 2026              | 77,883                                                           | 123,196                                                          | 4,027                                                            | 15,632                                                           | 111,280                                                          |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 26 September 2025          | 4,887                                                           | 246,729                                                               | 12,251                                                                | 5,509                                                                 | 3,343                                                                  |
| 03 October 2025            | 4,685                                                           | 229,954                                                               | 12,597                                                                | 5,387                                                                 | 3,315                                                                  |
| 10 October 2025            | 4,915                                                           | 225,354                                                               | 11,756                                                                | 5,272                                                                 | 3,192                                                                  |
| 17 October 2025            | 5,039                                                           | 242,202                                                               | 11,425                                                                | 5,179                                                                 | 3,130                                                                  |
| 24 October 2025            | 5,089                                                           | 236,444                                                               | 10,453                                                                | 5,149                                                                 | 3,144                                                                  |
| 31 October 2025            | 5,291                                                           | 260,090                                                               | 10,360                                                                | 5,166                                                                 | 3,192                                                                  |
| 07 November 2025           | 4,861                                                           | 271,712                                                               | 10,784                                                                | 5,036                                                                 | 3,068                                                                  |
| 14 November 2025           | 4,983                                                           | 289,271                                                               | 10,860                                                                | 4,863                                                                 | 3,098                                                                  |
| 21 November 2025           | 4,979                                                           | 288,135                                                               | 12,346                                                                | 4,723                                                                 | 3,132                                                                  |
| 28 November 2025           | 4,940                                                           | 273,379                                                               | 11,277                                                                | 4,558                                                                 | 3,082                                                                  |
| 05 December 2025           | 4,597                                                           | 293,063                                                               | 14,536                                                                | 4,768                                                                 | 3,211                                                                  |
| 12 December 2025           | 4,837                                                           | 300,060                                                               | 19,727                                                                | 4,869                                                                 | 3,336                                                                  |
| 19 December 2025           | 4,974                                                           | 261,071                                                               | 10,696                                                                | 4,813                                                                 | 3,325                                                                  |
| 24 December 2025           | 4,942                                                           | 267,453                                                               | 9,631                                                                 | 4,674                                                                 | 3,354                                                                  |
| 02 January 2026            | 5,297                                                           | 252,454                                                               | 9,238                                                                 | 4,657                                                                 | 3,165                                                                  |
| 09 January 2026            | 4,704                                                           | 268,105                                                               | 9,595                                                                 | 4,600                                                                 | 3,425                                                                  |
| 16 January 2026            | 5,142                                                           | 275,608                                                               | 9,502                                                                 | 4,604                                                                 | 3,658                                                                  |
| 23 January 2026            | 5,150                                                           | 282,244                                                               | 9,983                                                                 | 4,852                                                                 | 3,773                                                                  |
| 30 January 2026            | 5,491                                                           | 319,847                                                               | 10,573                                                                | 4,994                                                                 | 3,890                                                                  |
| 06 February 2026           | 5,238                                                           | 368,757                                                               | 10,735                                                                | 4,889                                                                 | 3,976                                                                  |
| 13 February 2026           | 5,554                                                           | 370,236                                                               | 11,020                                                                | 5,022                                                                 | 4,022                                                                  |
| 20 February 2026           | 5,546                                                           | 366,676                                                               | 10,823                                                                | 4,942                                                                 | 3,850                                                                  |
| 27 February 2026           | 5,358                                                           | 314,564                                                               | 12,078                                                                | 5,024                                                                 | 3,960                                                                  |
| 06 March 2026              | 5,076                                                           | 333,754                                                               | 16,889                                                                | 5,237                                                                 | 3,886                                                                  |
| 13 March 2026              | 5,382                                                           | 359,807                                                               | 23,887                                                                | 5,377                                                                 | 3,988                                                                  |
| 20 March 2026              | 5,490                                                           | 350,811                                                               | 10,032                                                                | 5,175                                                                 | 3,631                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| As At                      |                                                                      |                                                                      |                                                                    |
|                            | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 26 September 2025          | 2,915                                                                | 1,168                                                                | 73                                                                 |
| 03 October 2025            | 2,730                                                                | 1,146                                                                | 73                                                                 |
| 10 October 2025            | 2,771                                                                | 1,163                                                                | 73                                                                 |
| 17 October 2025            | 2,791                                                                | 1,153                                                                | 82                                                                 |
| 24 October 2025            | 2,734                                                                | 1,083                                                                | 83                                                                 |
| 31 October 2025            | 2,685                                                                | 1,055                                                                | 80                                                                 |
| 07 November 2025           | 2,715                                                                | 1,065                                                                | 78                                                                 |
| 14 November 2025           | 2,800                                                                | 1,073                                                                | 79                                                                 |
| 21 November 2025           | 2,842                                                                | 1,065                                                                | 79                                                                 |
| 28 November 2025           | 2,765                                                                | 1,050                                                                | 80                                                                 |
| 05 December 2025           | 2,780                                                                | 1,057                                                                | 80                                                                 |
| 12 December 2025           | 2,756                                                                | 1,069                                                                | 78                                                                 |
| 19 December 2025           | 2,711                                                                | 1,083                                                                | 79                                                                 |
| 24 December 2025           | 2,584                                                                | 1,065                                                                | 77                                                                 |
| 02 January 2026            | 2,576                                                                | 1,037                                                                | 81                                                                 |
| 09 January 2026            | 2,670                                                                | 1,055                                                                | 81                                                                 |
| 16 January 2026            | 2,772                                                                | 1,070                                                                | 79                                                                 |
| 23 January 2026            | 2,732                                                                | 1,003                                                                | 79                                                                 |
| 30 January 2026            | 2,643                                                                | 1,018                                                                | 74                                                                 |
| 06 February 2026           | 2,673                                                                | 953                                                                  | 73                                                                 |
| 13 February 2026           | 2,686                                                                | 1,005                                                                | 73                                                                 |
| 20 February 2026           | 2,664                                                                | 999                                                                  | 73                                                                 |
| 27 February 2026           | 2,602                                                                | 983                                                                  | 73                                                                 |
| 06 March 2026              | 2,706                                                                | 1,004                                                                | 70                                                                 |
| 13 March 2026              | 2,714                                                                | 1,001                                                                | 69                                                                 |
| 20 March 2026              | 2,678                                                                | 995                                                                  | 72                                                                 |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |  | Outstanding Notional (US\$mn)         |                                                         |                                                                             |                                                                                 |                                                                   |
|----------------------------|--|---------------------------------------|---------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------------|-------------------------------------------------------------------|
|                            |  | Asset Class Total                     | By Product                                              | By Product and Intention to Clear                                           |                                                                                 | By Product and Currency                                           |
|                            |  |                                       |                                                         | Outstanding Notional (US\$mn) / Intended to Clear / Non-deliverable Forward | Outstanding Notional (US\$mn) / Not Intended to Clear / Non-deliverable Forward |                                                                   |
| As At                      |  | Outstanding Notional (US\$mn) / Total | Outstanding Notional (US\$mn) / Non-deliverable Forward |                                                                             |                                                                                 | Outstanding Notional (US\$mn) / USD/CNY / Non-deliverable Forward |
| 27 March 2026              |  | 1,817,036.13                          | 1,817,036.13                                            | 494,632.27                                                                  | 1,322,403.86                                                                    | 142,406.47                                                        |
| 02 April 2026              |  | 1,873,610.63                          | 1,873,610.63                                            | 506,147.44                                                                  | 1,367,463.19                                                                    | 137,123.84                                                        |
| 10 April 2026              |  | 1,826,966.07                          | 1,826,966.07                                            | 497,436.05                                                                  | 1,329,530.02                                                                    | 132,958.10                                                        |
| 17 April 2026              |  | 1,744,880.12                          | 1,744,880.12                                            | 489,102.32                                                                  | 1,255,777.80                                                                    | 135,984.13                                                        |
| 24 April 2026              |  | 1,816,520.52                          | 1,816,520.52                                            | 510,620.68                                                                  | 1,305,899.83                                                                    | 140,166.89                                                        |
| 30 April 2026              |  | 1,795,211.95                          | 1,795,211.95                                            | 501,799.47                                                                  | 1,293,412.47                                                                    | 145,385.86                                                        |
| 08 May 2026                |  | 1,801,604.72                          | 1,801,604.72                                            | 486,964.61                                                                  | 1,314,640.11                                                                    | 137,823.09                                                        |
| 15 May 2026                |  | 1,858,725.34                          | 1,858,725.34                                            | 505,343.68                                                                  | 1,353,381.66                                                                    | 140,534.61                                                        |
| 22 May 2026                |  | 1,920,746.51                          | 1,920,746.51                                            | 524,188.13                                                                  | 1,396,558.38                                                                    | 150,517.06                                                        |
| 29 May 2026                |  | 1,954,650.44                          | 1,954,650.44                                            | 511,305.07                                                                  | 1,443,345.37                                                                    | 160,338.92                                                        |
| 05 June 2026               |  | 2,117,105.87                          | 2,117,105.87                                            | 578,473.76                                                                  | 1,538,632.11                                                                    | 158,874.52                                                        |
| 12 June 2026               |  | 2,331,654.92                          | 2,331,654.92                                            | 665,625.80                                                                  | 1,666,029.12                                                                    | 164,853.87                                                        |
| 18 June 2026               |  | 1,946,004.72                          | 1,946,004.72                                            | 550,384.56                                                                  | 1,395,620.16                                                                    | 153,101.20                                                        |
| 26 June 2026               |  | 2,115,665.27                          | 2,115,665.27                                            | 595,385.18                                                                  | 1,520,280.08                                                                    | 160,773.17                                                        |
| 03 July 2026               |  | 2,083,511.41                          | 2,083,511.41                                            | 584,418.83                                                                  | 1,499,092.58                                                                    | 152,082.22                                                        |
| 10 July 2026               |  | 2,176,300.76                          | 2,176,300.76                                            | 609,580.27                                                                  | 1,566,720.49                                                                    | 160,123.21                                                        |
| 17 July 2026               |  | 2,153,251.97                          | 2,153,251.97                                            | 604,902.03                                                                  | 1,548,349.93                                                                    | 164,131.82                                                        |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|----------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
|                            | Outstanding Notional<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward |
| As At                      |                                                                        |                                                                        |                                                                        |                                                                        |                                                                        |
| 27 March 2026              | 70,713.27                                                              | 305,199.50                                                             | 612,644.68                                                             | 19,679.73                                                              | 37,260.92                                                              |
| 02 April 2026              | 70,324.96                                                              | 318,755.88                                                             | 658,283.48                                                             | 20,837.35                                                              | 40,327.35                                                              |
| 10 April 2026              | 70,146.65                                                              | 306,700.62                                                             | 654,798.71                                                             | 20,669.98                                                              | 40,801.59                                                              |
| 17 April 2026              | 67,266.44                                                              | 288,823.13                                                             | 618,606.74                                                             | 17,504.21                                                              | 39,252.58                                                              |
| 24 April 2026              | 79,870.46                                                              | 299,533.79                                                             | 631,205.41                                                             | 18,355.80                                                              | 38,977.61                                                              |
| 30 April 2026              | 75,940.60                                                              | 281,214.32                                                             | 637,521.36                                                             | 18,307.17                                                              | 37,535.24                                                              |
| 08 May 2026                | 79,388.54                                                              | 268,068.84                                                             | 641,766.72                                                             | 21,906.44                                                              | 38,134.43                                                              |
| 15 May 2026                | 80,791.51                                                              | 277,790.54                                                             | 684,681.39                                                             | 20,779.29                                                              | 37,750.79                                                              |
| 22 May 2026                | 81,918.12                                                              | 299,584.72                                                             | 704,576.40                                                             | 19,325.38                                                              | 40,747.91                                                              |
| 29 May 2026                | 81,803.64                                                              | 293,028.17                                                             | 722,738.06                                                             | 20,632.74                                                              | 41,134.49                                                              |
| 05 June 2026               | 86,487.95                                                              | 309,432.44                                                             | 816,752.50                                                             | 23,411.95                                                              | 48,459.43                                                              |
| 12 June 2026               | 98,781.62                                                              | 327,830.13                                                             | 911,976.38                                                             | 25,211.40                                                              | 51,624.29                                                              |
| 18 June 2026               | 89,468.93                                                              | 295,926.19                                                             | 700,615.77                                                             | 16,839.90                                                              | 41,556.17                                                              |
| 26 June 2026               | 89,659.65                                                              | 314,818.95                                                             | 834,120.17                                                             | 15,386.74                                                              | 44,306.50                                                              |
| 03 July 2026               | 87,487.64                                                              | 275,196.59                                                             | 858,120.02                                                             | 17,288.14                                                              | 46,345.06                                                              |
| 10 July 2026               | 86,952.31                                                              | 274,128.55                                                             | 917,785.18                                                             | 16,240.69                                                              | 44,227.89                                                              |
| 17 July 2026               | 83,004.04                                                              | 273,172.26                                                             | 932,673.07                                                             | 16,572.51                                                              | 42,975.54                                                              |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                         |                                                                         |                                                                              |                                                                              |                                                                              |
|----------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|
|                            |                                                                         | By Product and Residual Maturity                                        |                                                                              |                                                                              |                                                                              |
| As At                      | Outstanding Notional<br>(US\$mn) / USD/TWD /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / Others / Non-<br>deliverable Forward | Outstanding Notional<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward |
| 27 March 2026              | 578,676.15                                                              | 50,455.40                                                               | 1,458,151.03                                                                 | 173,162.61                                                                   | 90,125.51                                                                    |
| 02 April 2026              | 579,659.95                                                              | 48,297.82                                                               | 1,506,057.27                                                                 | 182,103.55                                                                   | 87,366.73                                                                    |
| 10 April 2026              | 548,803.02                                                              | 52,087.40                                                               | 1,464,134.43                                                                 | 176,717.49                                                                   | 92,379.43                                                                    |
| 17 April 2026              | 530,772.18                                                              | 46,670.72                                                               | 1,388,517.69                                                                 | 171,209.90                                                                   | 92,061.43                                                                    |
| 24 April 2026              | 544,521.48                                                              | 63,889.10                                                               | 1,463,060.70                                                                 | 166,809.84                                                                   | 96,069.50                                                                    |
| 30 April 2026              | 539,033.98                                                              | 60,273.41                                                               | 1,427,583.05                                                                 | 183,480.76                                                                   | 93,691.69                                                                    |
| 08 May 2026                | 552,263.57                                                              | 62,253.09                                                               | 1,442,459.09                                                                 | 170,335.68                                                                   | 95,105.75                                                                    |
| 15 May 2026                | 564,055.84                                                              | 52,341.36                                                               | 1,498,884.21                                                                 | 169,493.58                                                                   | 96,257.33                                                                    |
| 22 May 2026                | 568,944.52                                                              | 55,132.41                                                               | 1,529,289.91                                                                 | 196,946.87                                                                   | 97,421.38                                                                    |
| 29 May 2026                | 573,552.69                                                              | 61,421.74                                                               | 1,553,974.21                                                                 | 205,353.44                                                                   | 98,289.64                                                                    |
| 05 June 2026               | 621,014.78                                                              | 52,672.29                                                               | 1,674,681.72                                                                 | 242,702.80                                                                   | 98,727.12                                                                    |
| 12 June 2026               | 695,392.35                                                              | 55,984.89                                                               | 1,818,030.93                                                                 | 300,005.39                                                                   | 106,281.08                                                                   |
| 18 June 2026               | 605,018.61                                                              | 43,477.96                                                               | 1,562,929.45                                                                 | 193,699.91                                                                   | 93,492.90                                                                    |
| 26 June 2026               | 605,925.84                                                              | 50,674.25                                                               | 1,700,628.81                                                                 | 209,413.57                                                                   | 101,689.85                                                                   |
| 03 July 2026               | 602,075.16                                                              | 44,916.58                                                               | 1,676,981.72                                                                 | 200,252.22                                                                   | 104,609.58                                                                   |
| 10 July 2026               | 622,025.06                                                              | 54,817.88                                                               | 1,756,633.34                                                                 | 217,520.16                                                                   | 100,685.47                                                                   |
| 17 July 2026               | 593,468.94                                                              | 47,253.77                                                               | 1,729,228.52                                                                 | 222,058.87                                                                   | 101,564.60                                                                   |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                                  |                                                                             |                                                                             |                                                                           |                                         | Number of Outstanding |
|----------------------------|----------------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------|-----------------------|
|                            |                                                                                  |                                                                             |                                                                             |                                                                           |                                         | Total (Asset Class)   |
| As At                      | Outstanding Notional<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Non-deliverable Forward | Outstanding Notional<br>(US\$mn) / > 5 Years /<br>Non-deliverable Forward | Number of Outstanding<br>Trades / Total |                       |
| 27 March 2026              | 54,999.26                                                                        | 29,290.50                                                                   | 10,415.08                                                                   | 892.11                                                                    | 391,660                                 |                       |
| 02 April 2026              | 58,928.42                                                                        | 27,989.61                                                                   | 10,317.31                                                                   | 847.73                                                                    | 427,660                                 |                       |
| 10 April 2026              | 54,777.69                                                                        | 27,932.01                                                                   | 10,175.80                                                                   | 849.23                                                                    | 385,637                                 |                       |
| 17 April 2026              | 54,453.82                                                                        | 27,592.97                                                                   | 10,194.02                                                                   | 850.28                                                                    | 360,595                                 |                       |
| 24 April 2026              | 52,976.37                                                                        | 26,555.69                                                                   | 10,198.59                                                                   | 849.83                                                                    | 361,961                                 |                       |
| 30 April 2026              | 51,110.25                                                                        | 25,838.25                                                                   | 12,334.63                                                                   | 1,173.32                                                                  | 349,861                                 |                       |
| 08 May 2026                | 52,251.07                                                                        | 27,467.70                                                                   | 12,738.66                                                                   | 1,246.77                                                                  | 352,081                                 |                       |
| 15 May 2026                | 53,819.26                                                                        | 26,245.10                                                                   | 12,540.45                                                                   | 1,485.39                                                                  | 375,014                                 |                       |
| 22 May 2026                | 56,559.17                                                                        | 26,611.74                                                                   | 12,473.51                                                                   | 1,443.92                                                                  | 394,833                                 |                       |
| 29 May 2026                | 57,003.48                                                                        | 26,489.06                                                                   | 12,096.36                                                                   | 1,444.25                                                                  | 398,570                                 |                       |
| 05 June 2026               | 59,517.17                                                                        | 28,056.01                                                                   | 11,977.50                                                                   | 1,443.55                                                                  | 460,734                                 |                       |
| 12 June 2026               | 64,167.08                                                                        | 29,760.99                                                                   | 11,967.28                                                                   | 1,442.18                                                                  | 492,001                                 |                       |
| 18 June 2026               | 55,907.32                                                                        | 26,471.86                                                                   | 12,121.49                                                                   | 1,381.78                                                                  | 411,752                                 |                       |
| 26 June 2026               | 59,982.53                                                                        | 30,433.99                                                                   | 12,104.63                                                                   | 1,411.89                                                                  | 428,898                                 |                       |
| 03 July 2026               | 61,010.38                                                                        | 27,357.22                                                                   | 11,920.80                                                                   | 1,379.49                                                                  | 414,485                                 |                       |
| 10 July 2026               | 61,764.93                                                                        | 26,552.43                                                                   | 11,855.34                                                                   | 1,289.10                                                                  | 413,117                                 |                       |
| 17 July 2026               | 60,855.46                                                                        | 26,348.45                                                                   | 11,906.51                                                                   | 1,289.55                                                                  | 417,383                                 |                       |



## Foreign Exchange Position Time Series

| Foreign Exchange Positions | Trades                                                 |                                                                            |                                                                                |                                                                  |                                                                  |
|----------------------------|--------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|
|                            | By Product                                             | By Product and Intention to Clear                                          |                                                                                | By Product and Currency                                          |                                                                  |
| As At                      | Number of Outstanding Trades / Non-deliverable Forward | Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward | Number of Outstanding Trades / USD/CNY / Non-deliverable Forward | Number of Outstanding Trades / USD/IDR / Non-deliverable Forward |
| 27 March 2026              | 391,660                                                | 85,486                                                                     | 306,174                                                                        | 5,644                                                            | 22,076                                                           |
| 02 April 2026              | 427,660                                                | 94,926                                                                     | 332,734                                                                        | 5,341                                                            | 24,303                                                           |
| 10 April 2026              | 385,637                                                | 83,701                                                                     | 301,936                                                                        | 5,164                                                            | 23,161                                                           |
| 17 April 2026              | 360,595                                                | 80,185                                                                     | 280,410                                                                        | 5,356                                                            | 22,870                                                           |
| 24 April 2026              | 361,961                                                | 83,158                                                                     | 278,804                                                                        | 5,620                                                            | 27,396                                                           |
| 30 April 2026              | 349,861                                                | 81,151                                                                     | 268,710                                                                        | 5,940                                                            | 24,696                                                           |
| 08 May 2026                | 352,081                                                | 78,352                                                                     | 273,729                                                                        | 5,745                                                            | 25,217                                                           |
| 15 May 2026                | 375,014                                                | 85,405                                                                     | 289,609                                                                        | 5,954                                                            | 26,378                                                           |
| 22 May 2026                | 394,833                                                | 92,030                                                                     | 302,803                                                                        | 6,248                                                            | 27,035                                                           |
| 29 May 2026                | 398,570                                                | 87,294                                                                     | 311,276                                                                        | 6,518                                                            | 27,566                                                           |
| 05 June 2026               | 460,734                                                | 101,596                                                                    | 359,139                                                                        | 6,428                                                            | 31,617                                                           |
| 12 June 2026               | 492,001                                                | 108,439                                                                    | 383,562                                                                        | 6,583                                                            | 35,946                                                           |
| 18 June 2026               | 411,752                                                | 95,625                                                                     | 316,127                                                                        | 6,021                                                            | 32,665                                                           |
| 26 June 2026               | 428,898                                                | 99,966                                                                     | 328,932                                                                        | 6,398                                                            | 32,232                                                           |
| 03 July 2026               | 414,485                                                | 91,629                                                                     | 322,856                                                                        | 6,224                                                            | 32,323                                                           |
| 10 July 2026               | 413,117                                                | 93,324                                                                     | 319,793                                                                        | 6,868                                                            | 32,206                                                           |
| 17 July 2026               | 417,383                                                | 93,482                                                                     | 323,901                                                                        | 6,984                                                            | 31,679                                                           |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |  |
|----------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------|--|
| As At                      |                                                                  |                                                                  |                                                                  |                                                                  |                                                                  |  |
|                            | Number of Outstanding Trades / USD/INR / Non-deliverable Forward | Number of Outstanding Trades / USD/KRW / Non-deliverable Forward | Number of Outstanding Trades / USD/MYR / Non-deliverable Forward | Number of Outstanding Trades / USD/PHP / Non-deliverable Forward | Number of Outstanding Trades / USD/TWD / Non-deliverable Forward |  |
| 27 March 2026              | 85,302                                                           | 135,561                                                          | 4,476                                                            | 16,425                                                           | 116,499                                                          |  |
| 02 April 2026              | 90,948                                                           | 154,137                                                          | 5,069                                                            | 18,113                                                           | 123,836                                                          |  |
| 10 April 2026              | 81,300                                                           | 141,358                                                          | 5,091                                                            | 15,680                                                           | 108,585                                                          |  |
| 17 April 2026              | 70,749                                                           | 134,051                                                          | 4,861                                                            | 14,416                                                           | 102,961                                                          |  |
| 24 April 2026              | 69,338                                                           | 131,447                                                          | 5,305                                                            | 13,656                                                           | 103,451                                                          |  |
| 30 April 2026              | 66,017                                                           | 126,266                                                          | 5,271                                                            | 13,115                                                           | 102,945                                                          |  |
| 08 May 2026                | 61,953                                                           | 129,008                                                          | 5,560                                                            | 13,818                                                           | 105,457                                                          |  |
| 15 May 2026                | 66,734                                                           | 140,325                                                          | 5,574                                                            | 13,937                                                           | 110,764                                                          |  |
| 22 May 2026                | 73,362                                                           | 147,321                                                          | 5,432                                                            | 14,778                                                           | 115,022                                                          |  |
| 29 May 2026                | 72,068                                                           | 149,469                                                          | 5,826                                                            | 14,796                                                           | 116,515                                                          |  |
| 05 June 2026               | 81,046                                                           | 180,924                                                          | 6,416                                                            | 17,624                                                           | 131,294                                                          |  |
| 12 June 2026               | 84,049                                                           | 187,958                                                          | 7,036                                                            | 18,537                                                           | 146,306                                                          |  |
| 18 June 2026               | 77,021                                                           | 149,550                                                          | 3,946                                                            | 16,412                                                           | 120,628                                                          |  |
| 26 June 2026               | 81,719                                                           | 160,151                                                          | 4,239                                                            | 17,585                                                           | 121,037                                                          |  |
| 03 July 2026               | 67,074                                                           | 162,890                                                          | 4,846                                                            | 18,205                                                           | 117,878                                                          |  |
| 10 July 2026               | 62,599                                                           | 165,010                                                          | 4,643                                                            | 17,675                                                           | 118,874                                                          |  |
| 17 July 2026               | 62,504                                                           | 170,908                                                          | 4,718                                                            | 16,824                                                           | 118,352                                                          |  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                 |                                                                       |                                                                       |                                                                       |                                                                        |
|----------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------|
|                            |                                                                 | By Product and Residual Maturity                                      |                                                                       |                                                                       |                                                                        |
| As At                      | Number of Outstanding Trades / Others / Non-deliverable Forward | Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward | Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward | Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward | Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward |
| 27 March 2026              | 5,679                                                           | 368,954                                                               | 9,703                                                                 | 5,274                                                                 | 3,988                                                                  |
| 02 April 2026              | 5,914                                                           | 404,568                                                               | 10,068                                                                | 5,187                                                                 | 4,231                                                                  |
| 10 April 2026              | 5,300                                                           | 362,721                                                               | 9,682                                                                 | 5,402                                                                 | 4,201                                                                  |
| 17 April 2026              | 5,331                                                           | 337,660                                                               | 9,617                                                                 | 5,538                                                                 | 4,212                                                                  |
| 24 April 2026              | 5,749                                                           | 338,931                                                               | 9,729                                                                 | 5,561                                                                 | 4,200                                                                  |
| 30 April 2026              | 5,613                                                           | 326,405                                                               | 10,370                                                                | 6,297                                                                 | 3,301                                                                  |
| 08 May 2026                | 5,324                                                           | 328,658                                                               | 10,014                                                                | 6,473                                                                 | 3,327                                                                  |
| 15 May 2026                | 5,349                                                           | 351,316                                                               | 10,154                                                                | 6,555                                                                 | 3,423                                                                  |
| 22 May 2026                | 5,637                                                           | 369,668                                                               | 11,366                                                                | 6,629                                                                 | 3,627                                                                  |
| 29 May 2026                | 5,813                                                           | 372,442                                                               | 12,263                                                                | 6,940                                                                 | 3,469                                                                  |
| 05 June 2026               | 5,387                                                           | 430,153                                                               | 16,753                                                                | 6,761                                                                 | 3,516                                                                  |
| 12 June 2026               | 5,587                                                           | 452,908                                                               | 24,694                                                                | 7,109                                                                 | 3,689                                                                  |
| 18 June 2026               | 5,511                                                           | 386,782                                                               | 11,476                                                                | 6,427                                                                 | 3,517                                                                  |
| 26 June 2026               | 5,538                                                           | 403,250                                                               | 11,586                                                                | 6,922                                                                 | 3,602                                                                  |
| 03 July 2026               | 5,045                                                           | 389,286                                                               | 11,147                                                                | 7,097                                                                 | 3,486                                                                  |
| 10 July 2026               | 5,243                                                           | 387,274                                                               | 11,934                                                                | 6,967                                                                 | 3,472                                                                  |
| 17 July 2026               | 5,415                                                           | 391,126                                                               | 12,385                                                                | 6,953                                                                 | 3,463                                                                  |

## Foreign Exchange Position Time Series

| Foreign Exchange Positions |                                                                      |                                                                      |                                                                    |
|----------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
|                            |                                                                      |                                                                      |                                                                    |
| As At                      | Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward | Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward | Number of Outstanding Trades / > 5 Years / Non-deliverable Forward |
| 27 March 2026              | 2,684                                                                | 986                                                                  | 72                                                                 |
| 02 April 2026              | 2,557                                                                | 982                                                                  | 68                                                                 |
| 10 April 2026              | 2,580                                                                | 983                                                                  | 68                                                                 |
| 17 April 2026              | 2,531                                                                | 970                                                                  | 68                                                                 |
| 24 April 2026              | 2,491                                                                | 982                                                                  | 68                                                                 |
| 30 April 2026              | 2,408                                                                | 1,003                                                                | 78                                                                 |
| 08 May 2026                | 2,513                                                                | 1,016                                                                | 80                                                                 |
| 15 May 2026                | 2,464                                                                | 1,013                                                                | 89                                                                 |
| 22 May 2026                | 2,415                                                                | 1,033                                                                | 96                                                                 |
| 29 May 2026                | 2,339                                                                | 1,021                                                                | 96                                                                 |
| 05 June 2026               | 2,446                                                                | 1,010                                                                | 96                                                                 |
| 12 June 2026               | 2,492                                                                | 1,015                                                                | 96                                                                 |
| 18 June 2026               | 2,436                                                                | 1,021                                                                | 93                                                                 |
| 26 June 2026               | 2,431                                                                | 1,010                                                                | 98                                                                 |
| 03 July 2026               | 2,383                                                                | 993                                                                  | 95                                                                 |
| 10 July 2026               | 2,387                                                                | 995                                                                  | 89                                                                 |
| 17 July 2026               | 2,372                                                                | 996                                                                  | 89                                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 06 April 2018           | 12,588,948.33                           | 911,711.63                                   | 9,725,764.93                                            | 1,951,471.77                                              | 607,569.11                                                          |
| 13 April 2018           | 12,576,988.94                           | 913,560.40                                   | 9,635,797.34                                            | 2,027,631.21                                              | 611,329.80                                                          |
| 20 April 2018           | 12,811,828.14                           | 939,917.76                                   | 9,760,388.77                                            | 2,111,521.61                                              | 615,709.61                                                          |
| 27 April 2018           | 12,709,931.15                           | 923,989.16                                   | 9,785,231.79                                            | 2,000,710.21                                              | 608,635.86                                                          |
| 04 May 2018             | 12,562,805.42                           | 913,497.95                                   | 9,755,060.67                                            | 1,894,246.80                                              | 606,782.89                                                          |
| 11 May 2018             | 12,686,781.60                           | 916,731.45                                   | 9,868,420.32                                            | 1,901,629.83                                              | 612,589.82                                                          |
| 18 May 2018             | 12,551,984.24                           | 928,830.40                                   | 9,859,111.71                                            | 1,764,042.12                                              | 617,301.11                                                          |
| 25 May 2018             | 12,720,786.17                           | 929,918.69                                   | 9,942,697.01                                            | 1,848,170.48                                              | 622,786.96                                                          |
| 01 June 2018            | 13,152,626.00                           | 940,265.76                                   | 10,075,626.79                                           | 2,136,733.45                                              | 631,601.77                                                          |
| 08 June 2018            | 12,873,878.47                           | 1,039,496.90                                 | 9,973,268.01                                            | 1,861,113.56                                              | 633,092.20                                                          |
| 15 June 2018            | 12,883,034.61                           | 1,030,413.29                                 | 10,021,098.79                                           | 1,831,522.53                                              | 628,131.28                                                          |
| 22 June 2018            | 13,121,494.17                           | 1,093,218.66                                 | 10,134,504.86                                           | 1,893,770.66                                              | 651,100.93                                                          |
| 29 June 2018            | 12,962,180.79                           | 1,193,593.49                                 | 9,872,855.16                                            | 1,895,732.14                                              | 624,052.84                                                          |
| 06 July 2018            | 12,385,664.50                           | 1,048,992.12                                 | 9,785,693.89                                            | 1,550,978.49                                              | 627,425.80                                                          |
| 13 July 2018            | 12,600,763.73                           | 1,169,423.25                                 | 9,874,495.04                                            | 1,556,845.43                                              | 630,938.85                                                          |
| 20 July 2018            | 13,113,845.66                           | 1,349,564.13                                 | 10,173,937.54                                           | 1,590,343.99                                              | 631,752.03                                                          |
| 27 July 2018            | 12,963,627.28                           | 1,159,913.23                                 | 10,169,847.75                                           | 1,633,866.30                                              | 644,213.06                                                          |
| 03 August 2018          | 13,413,769.53                           | 1,157,581.33                                 | 10,407,023.07                                           | 1,849,165.13                                              | 653,570.99                                                          |
| 10 August 2018          | 13,324,686.65                           | 1,176,374.49                                 | 10,491,180.79                                           | 1,657,131.37                                              | 644,264.93                                                          |
| 17 August 2018          | 12,993,267.23                           | 1,115,072.17                                 | 10,280,484.75                                           | 1,597,710.31                                              | 642,377.84                                                          |
| 24 August 2018          | 13,206,888.76                           | 1,095,048.38                                 | 10,463,997.65                                           | 1,647,842.73                                              | 652,100.79                                                          |
| 31 August 2018          | 13,362,975.88                           | 1,104,479.71                                 | 10,639,681.76                                           | 1,618,814.41                                              | 647,377.45                                                          |
| 07 September 2018       | 13,248,545.86                           | 1,070,492.95                                 | 10,679,996.00                                           | 1,498,056.92                                              | 652,435.16                                                          |
| 14 September 2018       | 13,460,241.95                           | 1,124,534.33                                 | 10,763,341.20                                           | 1,572,366.42                                              | 657,110.68                                                          |
| 21 September 2018       | 13,556,655.76                           | 1,116,864.05                                 | 10,769,337.28                                           | 1,670,454.43                                              | 648,590.16                                                          |
| 28 September 2018       | 13,676,442.79                           | 1,129,780.50                                 | 10,821,803.89                                           | 1,724,858.40                                              | 657,061.70                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 06 April 2018           | 5,138,990.60                                                          | 1,330,288.13                                                            | 304,142.52                                                        | 4,586,774.33                                                              | 621,183.64                                                                  |  |
| 13 April 2018           | 5,018,755.22                                                          | 1,395,348.76                                                            | 302,230.60                                                        | 4,617,042.11                                                              | 632,282.45                                                                  |  |
| 20 April 2018           | 5,086,023.76                                                          | 1,455,080.96                                                            | 324,208.15                                                        | 4,674,365.00                                                              | 656,440.66                                                                  |  |
| 27 April 2018           | 5,136,537.90                                                          | 1,359,600.83                                                            | 315,353.29                                                        | 4,648,693.88                                                              | 641,109.39                                                                  |  |
| 04 May 2018             | 5,150,795.92                                                          | 1,272,260.61                                                            | 306,715.07                                                        | 4,604,264.75                                                              | 621,986.19                                                                  |  |
| 11 May 2018             | 5,256,366.16                                                          | 1,269,835.93                                                            | 304,141.64                                                        | 4,612,054.16                                                              | 631,793.91                                                                  |  |
| 18 May 2018             | 5,240,958.62                                                          | 1,138,184.66                                                            | 311,529.30                                                        | 4,618,153.09                                                              | 625,857.46                                                                  |  |
| 25 May 2018             | 5,326,145.24                                                          | 1,211,781.22                                                            | 307,131.73                                                        | 4,616,551.76                                                              | 636,389.25                                                                  |  |
| 01 June 2018            | 5,431,935.49                                                          | 1,468,437.12                                                            | 308,663.99                                                        | 4,643,691.30                                                              | 668,296.33                                                                  |  |
| 08 June 2018            | 5,392,922.57                                                          | 1,223,684.15                                                            | 406,404.70                                                        | 4,580,345.44                                                              | 637,429.41                                                                  |  |
| 15 June 2018            | 5,492,090.46                                                          | 1,217,281.18                                                            | 402,282.01                                                        | 4,529,008.33                                                              | 614,241.35                                                                  |  |
| 22 June 2018            | 5,693,638.75                                                          | 1,258,780.64                                                            | 442,117.73                                                        | 4,440,866.11                                                              | 634,990.02                                                                  |  |
| 29 June 2018            | 5,391,948.34                                                          | 1,280,472.08                                                            | 569,540.65                                                        | 4,480,906.82                                                              | 615,260.06                                                                  |  |
| 06 July 2018            | 5,420,879.13                                                          | 971,003.29                                                              | 421,566.33                                                        | 4,364,814.76                                                              | 579,975.20                                                                  |  |
| 13 July 2018            | 5,482,317.06                                                          | 964,531.78                                                              | 538,484.41                                                        | 4,392,177.98                                                              | 592,313.65                                                                  |  |
| 20 July 2018            | 5,589,864.22                                                          | 996,535.04                                                              | 717,812.10                                                        | 4,584,073.32                                                              | 593,808.95                                                                  |  |
| 27 July 2018            | 5,761,073.14                                                          | 1,027,751.83                                                            | 515,700.16                                                        | 4,408,774.61                                                              | 606,114.47                                                                  |  |
| 03 August 2018          | 6,005,067.91                                                          | 1,229,184.51                                                            | 504,010.34                                                        | 4,401,955.16                                                              | 619,980.62                                                                  |  |
| 10 August 2018          | 6,057,532.86                                                          | 1,035,005.97                                                            | 532,109.56                                                        | 4,433,647.93                                                              | 622,125.40                                                                  |  |
| 17 August 2018          | 5,896,856.72                                                          | 984,168.44                                                              | 472,694.33                                                        | 4,383,628.03                                                              | 613,541.87                                                                  |  |
| 24 August 2018          | 6,059,918.55                                                          | 1,017,602.17                                                            | 442,947.58                                                        | 4,404,079.11                                                              | 630,240.57                                                                  |  |
| 31 August 2018          | 6,178,934.34                                                          | 1,002,665.24                                                            | 457,102.27                                                        | 4,460,747.42                                                              | 616,149.18                                                                  |  |
| 07 September 2018       | 6,236,398.76                                                          | 901,608.03                                                              | 418,057.79                                                        | 4,443,597.24                                                              | 596,448.89                                                                  |  |
| 14 September 2018       | 6,325,069.78                                                          | 981,598.48                                                              | 467,423.65                                                        | 4,438,271.42                                                              | 590,767.95                                                                  |  |
| 21 September 2018       | 6,359,984.36                                                          | 990,897.15                                                              | 468,273.89                                                        | 4,409,352.92                                                              | 679,557.28                                                                  |  |
| 28 September 2018       | 6,427,262.53                                                          | 1,016,087.56                                                            | 472,718.80                                                        | 4,394,541.36                                                              | 708,770.84                                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 06 April 2018           | 309,959.58                                            | 1,871,937.07                                                  | 247,615.88                                                      | 0.00                                                  | 684,387.72                                                    |  |
| 13 April 2018           | 312,611.46                                            | 1,891,777.97                                                  | 255,091.31                                                      | 0.00                                                  | 686,097.50                                                    |  |
| 20 April 2018           | 316,313.82                                            | 1,904,026.94                                                  | 256,559.01                                                      | 0.00                                                  | 702,954.72                                                    |  |
| 27 April 2018           | 309,084.76                                            | 1,917,763.80                                                  | 260,667.81                                                      | 0.00                                                  | 707,790.00                                                    |  |
| 04 May 2018             | 309,090.06                                            | 1,893,163.95                                                  | 221,731.71                                                      | 0.00                                                  | 701,863.82                                                    |  |
| 11 May 2018             | 304,090.88                                            | 1,906,069.72                                                  | 229,414.21                                                      | 0.00                                                  | 699,829.91                                                    |  |
| 18 May 2018             | 301,535.71                                            | 1,918,251.77                                                  | 225,131.18                                                      | 0.00                                                  | 725,679.51                                                    |  |
| 25 May 2018             | 299,824.70                                            | 1,907,697.30                                                  | 250,447.60                                                      | 0.00                                                  | 727,607.24                                                    |  |
| 01 June 2018            | 302,400.50                                            | 1,925,200.15                                                  | 274,087.30                                                      | 0.00                                                  | 732,161.35                                                    |  |
| 08 June 2018            | 303,035.17                                            | 1,946,298.82                                                  | 303,354.56                                                      | 0.00                                                  | 757,190.07                                                    |  |
| 15 June 2018            | 305,545.34                                            | 1,955,414.74                                                  | 279,474.44                                                      | 0.00                                                  | 758,057.91                                                    |  |
| 22 June 2018            | 310,528.24                                            | 1,975,359.96                                                  | 308,242.28                                                      | 0.00                                                  | 750,709.01                                                    |  |
| 29 June 2018            | 334,863.25                                            | 1,889,052.83                                                  | 286,091.13                                                      | 0.00                                                  | 748,405.48                                                    |  |
| 06 July 2018            | 314,459.16                                            | 1,856,977.12                                                  | 280,021.89                                                      | 0.00                                                  | 759,813.10                                                    |  |
| 13 July 2018            | 321,029.02                                            | 1,864,319.40                                                  | 279,849.04                                                      | 0.00                                                  | 764,007.39                                                    |  |
| 20 July 2018            | 345,307.02                                            | 1,880,597.12                                                  | 278,557.06                                                      | 0.00                                                  | 804,262.29                                                    |  |
| 27 July 2018            | 317,914.59                                            | 1,876,455.71                                                  | 294,138.56                                                      | 0.00                                                  | 818,343.25                                                    |  |
| 03 August 2018          | 320,508.81                                            | 1,875,186.26                                                  | 276,714.67                                                      | 0.00                                                  | 825,539.49                                                    |  |
| 10 August 2018          | 323,479.01                                            | 1,891,835.42                                                  | 277,400.67                                                      | 0.00                                                  | 842,440.42                                                    |  |
| 17 August 2018          | 327,685.56                                            | 1,894,571.49                                                  | 281,937.85                                                      | 0.00                                                  | 843,793.45                                                    |  |
| 24 August 2018          | 333,583.70                                            | 1,906,771.68                                                  | 280,753.85                                                      | 0.00                                                  | 887,469.29                                                    |  |
| 31 August 2018          | 333,433.88                                            | 1,902,952.10                                                  | 272,413.85                                                      | 0.00                                                  | 917,659.28                                                    |  |
| 07 September 2018       | 328,992.82                                            | 1,921,933.00                                                  | 271,152.85                                                      | 0.00                                                  | 933,795.02                                                    |  |
| 14 September 2018       | 333,814.70                                            | 1,950,748.50                                                  | 314,376.95                                                      | 0.00                                                  | 962,490.22                                                    |  |
| 21 September 2018       | 327,114.93                                            | 1,979,559.35                                                  | 338,120.95                                                      | 0.00                                                  | 976,088.63                                                    |  |
| 28 September 2018       | 316,263.41                                            | 1,926,439.83                                                  | 307,099.10                                                      | 0.00                                                  | 981,453.35                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                       |  |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|--|
|                         |                                                                 |                                                       |                                                               |                                                                 |                                                       |  |
| As At                   | Outstanding Notional<br>(US\$m) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$m) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / GBP / Basis<br>Swap |  |
| 06 April 2018           | 0.00                                                            | 10,589.79                                             | 210,634.24                                                    | 150,325.95                                                      | 8,473.36                                              |  |
| 13 April 2018           | 0.00                                                            | 8,600.97                                              | 211,615.86                                                    | 151,818.06                                                      | 8,533.51                                              |  |
| 20 April 2018           | 0.00                                                            | 8,607.19                                              | 213,396.42                                                    | 167,933.92                                                      | 6,449.50                                              |  |
| 27 April 2018           | 0.00                                                            | 8,619.17                                              | 212,124.70                                                    | 163,117.37                                                      | 6,302.82                                              |  |
| 04 May 2018             | 0.00                                                            | 7,158.54                                              | 207,381.33                                                    | 157,397.02                                                      | 6,122.84                                              |  |
| 11 May 2018             | 0.00                                                            | 7,155.57                                              | 207,507.22                                                    | 156,770.98                                                      | 6,057.84                                              |  |
| 18 May 2018             | 0.00                                                            | 11,241.68                                             | 212,600.03                                                    | 155,683.55                                                      | 6,043.12                                              |  |
| 25 May 2018             | 0.00                                                            | 11,288.64                                             | 216,385.71                                                    | 157,139.31                                                      | 6,035.10                                              |  |
| 01 June 2018            | 0.00                                                            | 8,536.77                                              | 217,746.16                                                    | 162,451.65                                                      | 20,802.14                                             |  |
| 08 June 2018            | 0.00                                                            | 8,150.58                                              | 221,253.30                                                    | 172,100.32                                                      | 13,558.32                                             |  |
| 15 June 2018            | 0.00                                                            | 4,817.05                                              | 218,710.97                                                    | 181,610.61                                                      | 9,409.82                                              |  |
| 22 June 2018            | 0.00                                                            | 4,758.01                                              | 217,338.69                                                    | 192,812.05                                                      | 12,730.16                                             |  |
| 29 June 2018            | 0.00                                                            | 6,703.26                                              | 219,952.16                                                    | 192,737.01                                                      | 19,536.60                                             |  |
| 06 July 2018            | 0.00                                                            | 6,017.92                                              | 225,301.36                                                    | 201,655.11                                                      | 12,677.25                                             |  |
| 13 July 2018            | 0.00                                                            | 7,357.76                                              | 225,643.58                                                    | 190,231.99                                                      | 12,550.12                                             |  |
| 20 July 2018            | 0.00                                                            | 9,472.19                                              | 228,917.35                                                    | 190,156.79                                                      | 19,010.22                                             |  |
| 27 July 2018            | 0.00                                                            | 10,695.99                                             | 231,334.29                                                    | 191,583.63                                                      | 12,272.81                                             |  |
| 03 August 2018          | 0.00                                                            | 10,595.94                                             | 233,727.79                                                    | 189,783.32                                                      | 6,309.54                                              |  |
| 10 August 2018          | 0.00                                                            | 10,803.71                                             | 233,934.13                                                    | 196,124.59                                                      | 6,138.22                                              |  |
| 17 August 2018          | 0.00                                                            | 10,618.38                                             | 229,692.92                                                    | 191,651.54                                                      | 6,024.60                                              |  |
| 24 August 2018          | 0.00                                                            | 11,174.17                                             | 235,993.50                                                    | 201,278.71                                                      | 6,099.89                                              |  |
| 31 August 2018          | 0.00                                                            | 26,131.29                                             | 245,582.43                                                    | 203,869.91                                                      | 6,204.58                                              |  |
| 07 September 2018       | 0.00                                                            | 22,048.93                                             | 240,655.14                                                    | 206,341.59                                                      | 6,160.34                                              |  |
| 14 September 2018       | 0.00                                                            | 23,864.59                                             | 243,925.62                                                    | 205,775.81                                                      | 6,325.65                                              |  |
| 21 September 2018       | 0.00                                                            | 22,975.55                                             | 244,463.10                                                    | 230,026.97                                                      | 6,309.50                                              |  |
| 28 September 2018       | 0.00                                                            | 30,385.93                                             | 253,522.69                                                    | 216,282.55                                                      | 6,307.95                                              |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |
| 06 April 2018           | 38,014.42                                                      | 2,019.58                                                         | 173,807.76                                             | 1,000,681.86                                                   | 74,556.75                                                        |
| 13 April 2018           | 38,923.53                                                      | 2,038.20                                                         | 172,513.30                                             | 981,162.04                                                     | 73,064.42                                                        |
| 20 April 2018           | 38,405.32                                                      | 1,567.07                                                         | 191,976.30                                             | 986,031.14                                                     | 68,691.77                                                        |
| 27 April 2018           | 38,310.63                                                      | 1,537.15                                                         | 186,759.90                                             | 978,082.91                                                     | 68,077.55                                                        |
| 04 May 2018             | 38,740.51                                                      | 1,498.53                                                         | 183,377.14                                             | 975,529.58                                                     | 66,797.46                                                        |
| 11 May 2018             | 39,489.84                                                      | 2,080.40                                                         | 184,626.91                                             | 980,104.46                                                     | 68,446.92                                                        |
| 18 May 2018             | 40,061.05                                                      | 2,071.69                                                         | 186,890.83                                             | 987,651.31                                                     | 69,404.40                                                        |
| 25 May 2018             | 40,550.52                                                      | 2,647.54                                                         | 183,602.44                                             | 987,729.29                                                     | 74,142.43                                                        |
| 01 June 2018            | 55,230.68                                                      | 2,636.98                                                         | 183,264.31                                             | 1,001,006.77                                                   | 82,149.84                                                        |
| 08 June 2018            | 48,457.39                                                      | 2,638.85                                                         | 179,033.24                                             | 943,557.09                                                     | 82,063.52                                                        |
| 15 June 2018            | 44,341.09                                                      | 2,631.44                                                         | 177,551.28                                             | 955,581.73                                                     | 80,321.95                                                        |
| 22 June 2018            | 47,548.28                                                      | 2,591.57                                                         | 177,994.89                                             | 940,595.03                                                     | 76,471.39                                                        |
| 29 June 2018            | 54,273.73                                                      | 2,579.67                                                         | 171,071.69                                             | 943,163.83                                                     | 75,633.72                                                        |
| 06 July 2018            | 48,185.45                                                      | 1,610.64                                                         | 171,156.85                                             | 941,960.15                                                     | 76,040.00                                                        |
| 13 July 2018            | 47,116.36                                                      | 1,607.45                                                         | 173,186.66                                             | 935,348.04                                                     | 74,995.16                                                        |
| 20 July 2018            | 53,435.33                                                      | 1,591.06                                                         | 170,076.64                                             | 941,786.14                                                     | 74,532.11                                                        |
| 27 July 2018            | 47,452.44                                                      | 1,473.42                                                         | 177,306.24                                             | 981,817.47                                                     | 81,791.99                                                        |
| 03 August 2018          | 40,980.37                                                      | 1,602.99                                                         | 174,205.92                                             | 985,093.50                                                     | 82,055.84                                                        |
| 10 August 2018          | 40,947.68                                                      | 1,573.05                                                         | 173,594.69                                             | 1,039,098.37                                                   | 81,701.88                                                        |
| 17 August 2018          | 40,551.97                                                      | 1,550.67                                                         | 171,311.44                                             | 1,031,511.97                                                   | 79,292.58                                                        |
| 24 August 2018          | 41,432.55                                                      | 1,576.70                                                         | 172,358.63                                             | 1,031,327.53                                                   | 78,707.14                                                        |
| 31 August 2018          | 42,089.37                                                      | 1,590.88                                                         | 188,287.75                                             | 1,013,760.82                                                   | 76,581.17                                                        |
| 07 September 2018       | 43,421.59                                                      | 1,576.09                                                         | 176,728.26                                             | 1,002,278.73                                                   | 68,985.27                                                        |
| 14 September 2018       | 43,781.45                                                      | 647.08                                                           | 182,301.60                                             | 1,020,335.55                                                   | 75,988.21                                                        |
| 21 September 2018       | 44,466.53                                                      | 290.52                                                           | 160,107.82                                             | 992,754.26                                                     | 73,810.35                                                        |
| 28 September 2018       | 45,018.33                                                      | 291.02                                                           | 160,258.90                                             | 1,023,528.08                                                   | 77,491.02                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 06 April 2018           | 89,684.90                                             | 1,688,222.98                                                  | 0.00                                                            | 319,196.25                                               | 4,231,886.64                                                     |  |
| 13 April 2018           | 90,299.45                                             | 1,538,513.50                                                  | 0.00                                                            | 321,001.70                                               | 4,287,706.94                                                     |  |
| 20 April 2018           | 91,109.82                                             | 1,570,889.85                                                  | 0.00                                                            | 325,461.13                                               | 4,344,684.37                                                     |  |
| 27 April 2018           | 91,891.85                                             | 1,649,833.55                                                  | 0.00                                                            | 321,330.65                                               | 4,281,326.20                                                     |  |
| 04 May 2018             | 92,420.02                                             | 1,664,627.28                                                  | 0.00                                                            | 315,329.35                                               | 4,273,754.20                                                     |  |
| 11 May 2018             | 94,325.62                                             | 1,729,461.91                                                  | 0.00                                                            | 320,474.64                                               | 4,305,957.25                                                     |  |
| 18 May 2018             | 93,770.60                                             | 1,777,081.64                                                  | 0.00                                                            | 329,348.47                                               | 4,197,786.41                                                     |  |
| 25 May 2018             | 94,328.11                                             | 1,825,081.21                                                  | 0.00                                                            | 334,839.70                                               | 4,237,645.73                                                     |  |
| 01 June 2018            | 97,490.00                                             | 1,840,616.47                                                  | 0.00                                                            | 327,772.04                                               | 4,303,665.19                                                     |  |
| 08 June 2018            | 98,419.47                                             | 1,901,894.08                                                  | 0.00                                                            | 437,300.13                                               | 4,154,617.25                                                     |  |
| 15 June 2018            | 97,625.53                                             | 1,910,439.00                                                  | 0.00                                                            | 435,464.28                                               | 4,178,553.35                                                     |  |
| 22 June 2018            | 97,681.81                                             | 1,919,950.24                                                  | 0.00                                                            | 489,525.56                                               | 4,283,003.64                                                     |  |
| 29 June 2018            | 97,227.61                                             | 1,914,183.87                                                  | 0.00                                                            | 564,191.08                                               | 4,103,823.26                                                     |  |
| 06 July 2018            | 96,925.38                                             | 1,933,051.06                                                  | 0.00                                                            | 447,755.57                                               | 4,020,405.66                                                     |  |
| 13 July 2018            | 95,034.58                                             | 1,962,175.95                                                  | 0.00                                                            | 560,265.12                                               | 4,075,884.32                                                     |  |
| 20 July 2018            | 94,513.65                                             | 2,006,973.25                                                  | 0.00                                                            | 711,184.42                                               | 4,257,966.05                                                     |  |
| 27 July 2018            | 94,104.33                                             | 2,031,587.78                                                  | 0.00                                                            | 547,619.27                                               | 4,182,856.80                                                     |  |
| 03 August 2018          | 94,313.20                                             | 2,111,343.97                                                  | 0.00                                                            | 551,647.92                                               | 4,335,151.68                                                     |  |
| 10 August 2018          | 93,500.60                                             | 2,133,137.62                                                  | 0.00                                                            | 568,858.25                                               | 4,309,787.15                                                     |  |
| 17 August 2018          | 93,718.91                                             | 2,167,405.00                                                  | 0.00                                                            | 505,713.29                                               | 4,072,957.95                                                     |  |
| 24 August 2018          | 92,286.69                                             | 2,187,619.98                                                  | 0.00                                                            | 479,545.29                                               | 4,173,383.12                                                     |  |
| 31 August 2018          | 91,532.95                                             | 2,228,223.50                                                  | 0.00                                                            | 458,889.27                                               | 4,289,414.26                                                     |  |
| 07 September 2018       | 92,728.49                                             | 2,259,436.68                                                  | 38.22                                                           | 443,834.11                                               | 4,278,475.84                                                     |  |
| 14 September 2018       | 92,766.83                                             | 2,273,190.59                                                  | 38.22                                                           | 485,460.96                                               | 4,268,869.26                                                     |  |
| 21 September 2018       | 93,885.11                                             | 2,258,157.13                                                  | 38.24                                                           | 506,471.13                                               | 4,273,848.29                                                     |  |
| 28 September 2018       | 97,412.19                                             | 2,255,915.82                                                  | 38.40                                                           | 519,152.12                                               | 4,335,925.79                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 06 April 2018           | 1,476,953.60                                                       | 281,812.25                                                   | 3,683,195.46                                                         | 1,667,246.24                                                           | 166,802.26                                                    |
| 13 April 2018           | 1,545,619.22                                                       | 281,590.37                                                   | 3,631,367.28                                                         | 1,742,672.20                                                           | 167,590.59                                                    |
| 20 April 2018           | 1,616,769.85                                                       | 297,715.65                                                   | 3,739,755.43                                                         | 1,819,445.68                                                           | 177,698.09                                                    |
| 27 April 2018           | 1,507,310.33                                                       | 294,060.68                                                   | 3,766,640.39                                                         | 1,709,284.95                                                           | 169,964.74                                                    |
| 04 May 2018             | 1,446,822.08                                                       | 289,544.18                                                   | 3,737,449.06                                                         | 1,602,012.78                                                           | 168,374.96                                                    |
| 11 May 2018             | 1,444,917.33                                                       | 285,998.79                                                   | 3,796,153.68                                                         | 1,607,699.08                                                           | 170,887.83                                                    |
| 18 May 2018             | 1,311,751.30                                                       | 283,108.68                                                   | 3,798,264.87                                                         | 1,471,701.21                                                           | 181,294.24                                                    |
| 25 May 2018             | 1,363,793.59                                                       | 282,866.64                                                   | 3,831,445.03                                                         | 1,543,513.73                                                           | 182,177.78                                                    |
| 01 June 2018            | 1,615,407.68                                                       | 285,689.46                                                   | 3,898,022.28                                                         | 1,816,932.62                                                           | 191,115.51                                                    |
| 08 June 2018            | 1,300,956.31                                                       | 331,873.73                                                   | 3,832,558.23                                                         | 1,527,507.75                                                           | 217,891.71                                                    |
| 15 June 2018            | 1,287,484.09                                                       | 325,738.40                                                   | 3,849,721.12                                                         | 1,488,093.73                                                           | 212,701.10                                                    |
| 22 June 2018            | 1,313,653.38                                                       | 389,620.49                                                   | 3,855,585.50                                                         | 1,588,227.05                                                           | 210,079.00                                                    |
| 29 June 2018            | 1,338,690.61                                                       | 473,327.66                                                   | 3,893,997.17                                                         | 1,596,180.24                                                           | 224,385.94                                                    |
| 06 July 2018            | 991,650.86                                                         | 376,610.85                                                   | 3,841,908.39                                                         | 1,243,019.14                                                           | 203,052.57                                                    |
| 13 July 2018            | 1,010,161.79                                                       | 487,392.59                                                   | 3,922,865.31                                                         | 1,254,566.15                                                           | 214,434.08                                                    |
| 20 July 2018            | 1,045,506.97                                                       | 617,034.81                                                   | 4,106,346.37                                                         | 1,283,983.91                                                           | 238,908.03                                                    |
| 27 July 2018            | 1,064,878.70                                                       | 473,817.08                                                   | 4,069,972.79                                                         | 1,322,548.55                                                           | 212,421.18                                                    |
| 03 August 2018          | 1,299,008.31                                                       | 461,099.91                                                   | 4,246,928.66                                                         | 1,524,763.59                                                           | 217,192.96                                                    |
| 10 August 2018          | 1,100,331.18                                                       | 491,585.25                                                   | 4,228,454.65                                                         | 1,339,337.28                                                           | 207,841.24                                                    |
| 17 August 2018          | 1,043,277.66                                                       | 427,823.95                                                   | 4,127,240.15                                                         | 1,284,274.01                                                           | 210,149.27                                                    |
| 24 August 2018          | 1,085,526.33                                                       | 397,094.45                                                   | 4,230,496.33                                                         | 1,329,600.78                                                           | 210,860.18                                                    |
| 31 August 2018          | 1,064,358.61                                                       | 386,464.84                                                   | 4,317,500.47                                                         | 1,295,923.61                                                           | 224,598.50                                                    |
| 07 September 2018       | 949,962.88                                                         | 361,596.08                                                   | 4,318,481.43                                                         | 1,174,661.03                                                           | 216,304.09                                                    |
| 14 September 2018       | 975,540.15                                                         | 407,766.26                                                   | 4,320,797.09                                                         | 1,243,359.64                                                           | 210,148.83                                                    |
| 21 September 2018       | 1,028,167.40                                                       | 411,550.33                                                   | 4,372,173.64                                                         | 1,369,497.39                                                           | 203,859.37                                                    |
| 28 September 2018       | 1,123,656.32                                                       | 404,589.96                                                   | 4,425,612.92                                                         | 1,428,162.25                                                           | 218,504.35                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 06 April 2018           | 1,790,507.43                                                           | 144,204.05                                                               | 301,572.54                                                     | 2,579,214.02                                                           | 118,028.97                                                               |
| 13 April 2018           | 1,773,983.79                                                           | 144,863.30                                                               | 300,716.60                                                     | 2,555,514.94                                                           | 117,617.47                                                               |
| 20 April 2018           | 1,776,521.40                                                           | 152,810.51                                                               | 297,972.10                                                     | 2,564,305.43                                                           | 116,420.33                                                               |
| 27 April 2018           | 1,780,248.95                                                           | 153,218.90                                                               | 293,430.14                                                     | 2,560,096.51                                                           | 115,456.87                                                               |
| 04 May 2018             | 1,775,638.89                                                           | 154,457.32                                                               | 290,773.57                                                     | 2,567,703.57                                                           | 115,204.19                                                               |
| 11 May 2018             | 1,787,964.53                                                           | 154,398.03                                                               | 294,648.75                                                     | 2,592,514.26                                                           | 116,472.95                                                               |
| 18 May 2018             | 1,785,553.97                                                           | 151,702.96                                                               | 298,356.12                                                     | 2,583,833.76                                                           | 117,699.55                                                               |
| 25 May 2018             | 1,816,181.39                                                           | 161,622.24                                                               | 296,889.91                                                     | 2,584,576.63                                                           | 119,440.04                                                               |
| 01 June 2018            | 1,833,850.09                                                           | 174,626.86                                                               | 294,937.68                                                     | 2,612,774.51                                                           | 121,758.36                                                               |
| 08 June 2018            | 1,811,585.86                                                           | 184,545.88                                                               | 321,149.29                                                     | 2,632,511.65                                                           | 125,566.93                                                               |
| 15 June 2018            | 1,811,355.24                                                           | 193,652.91                                                               | 322,165.64                                                     | 2,647,191.57                                                           | 126,592.77                                                               |
| 22 June 2018            | 1,863,131.37                                                           | 159,857.09                                                               | 325,114.83                                                     | 2,698,983.01                                                           | 125,064.12                                                               |
| 29 June 2018            | 1,740,257.66                                                           | 153,691.76                                                               | 331,014.15                                                     | 2,573,869.66                                                           | 125,242.25                                                               |
| 06 July 2018            | 1,731,441.68                                                           | 160,995.39                                                               | 305,969.51                                                     | 2,547,912.43                                                           | 126,271.05                                                               |
| 13 July 2018            | 1,734,628.35                                                           | 155,958.21                                                               | 302,661.04                                                     | 2,555,637.00                                                           | 125,530.15                                                               |
| 20 July 2018            | 1,787,115.39                                                           | 157,575.91                                                               | 323,842.99                                                     | 2,601,166.48                                                           | 127,813.39                                                               |
| 27 July 2018            | 1,786,737.31                                                           | 162,233.77                                                               | 302,398.94                                                     | 2,595,933.41                                                           | 129,057.37                                                               |
| 03 August 2018          | 1,803,602.96                                                           | 173,167.71                                                               | 307,377.34                                                     | 2,627,689.53                                                           | 130,892.42                                                               |
| 10 August 2018          | 1,849,451.16                                                           | 166,488.49                                                               | 305,661.48                                                     | 2,658,204.54                                                           | 130,809.18                                                               |
| 17 August 2018          | 1,811,707.70                                                           | 163,195.85                                                               | 307,301.76                                                     | 2,614,926.66                                                           | 129,100.28                                                               |
| 24 August 2018          | 1,844,881.97                                                           | 167,255.30                                                               | 315,125.45                                                     | 2,638,389.34                                                           | 130,684.30                                                               |
| 31 August 2018          | 1,876,582.03                                                           | 171,152.75                                                               | 318,958.88                                                     | 2,676,976.57                                                           | 131,317.13                                                               |
| 07 September 2018       | 1,880,465.30                                                           | 172,813.77                                                               | 317,200.12                                                     | 2,696,549.17                                                           | 129,584.94                                                               |
| 14 September 2018       | 1,897,136.53                                                           | 175,572.07                                                               | 326,423.92                                                     | 2,736,474.74                                                           | 131,355.88                                                               |
| 21 September 2018       | 1,879,464.15                                                           | 147,170.30                                                               | 322,605.73                                                     | 2,754,482.95                                                           | 133,545.92                                                               |
| 28 September 2018       | 1,901,531.53                                                           | 147,832.68                                                               | 326,302.60                                                     | 2,737,404.61                                                           | 128,674.25                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                        |                                                                          |                                                                 |                                                                         |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Floating vs. Fixed |
|                         |                                                                |                                                                        |                                                                          |                                                                 |                                                                         |
| 06 April 2018           | 132,864.82                                                     | 1,281,773.70                                                           | 20,184.70                                                                | 15,798.74                                                       | 177,881.40                                                              |
| 13 April 2018           | 134,881.70                                                     | 1,283,936.16                                                           | 20,676.13                                                                | 15,573.66                                                       | 177,031.05                                                              |
| 20 April 2018           | 137,883.10                                                     | 1,286,678.53                                                           | 21,047.49                                                                | 15,547.23                                                       | 177,864.61                                                              |
| 27 April 2018           | 137,885.05                                                     | 1,287,267.15                                                           | 20,991.51                                                                | 15,504.93                                                       | 176,671.07                                                              |
| 04 May 2018             | 136,329.85                                                     | 1,286,805.91                                                           | 20,828.94                                                                | 15,172.78                                                       | 173,998.81                                                              |
| 11 May 2018             | 136,678.72                                                     | 1,302,379.58                                                           | 21,336.95                                                                | 15,083.57                                                       | 174,770.74                                                              |
| 18 May 2018             | 137,052.13                                                     | 1,299,435.68                                                           | 21,223.37                                                                | 15,449.60                                                       | 176,510.87                                                              |
| 25 May 2018             | 138,546.33                                                     | 1,315,096.99                                                           | 21,882.08                                                                | 15,658.73                                                       | 178,905.47                                                              |
| 01 June 2018            | 139,003.02                                                     | 1,330,873.63                                                           | 21,681.66                                                                | 15,565.89                                                       | 181,252.16                                                              |
| 08 June 2018            | 139,042.15                                                     | 1,313,527.47                                                           | 21,765.25                                                                | 15,286.80                                                       | 173,325.11                                                              |
| 15 June 2018            | 140,450.41                                                     | 1,320,363.68                                                           | 21,509.59                                                                | 15,217.51                                                       | 181,312.50                                                              |
| 22 June 2018            | 139,178.15                                                     | 1,332,096.50                                                           | 18,895.97                                                                | 15,113.10                                                       | 172,195.63                                                              |
| 29 June 2018            | 133,750.98                                                     | 1,277,186.46                                                           | 18,926.89                                                                | 16,991.61                                                       | 174,249.79                                                              |
| 06 July 2018            | 132,934.80                                                     | 1,277,128.68                                                           | 18,999.47                                                                | 16,059.33                                                       | 171,023.34                                                              |
| 13 July 2018            | 134,490.90                                                     | 1,275,369.84                                                           | 19,163.50                                                                | 16,365.91                                                       | 168,477.68                                                              |
| 20 July 2018            | 136,596.32                                                     | 1,288,739.33                                                           | 19,264.24                                                                | 18,112.98                                                       | 173,106.69                                                              |
| 27 July 2018            | 139,640.44                                                     | 1,309,610.09                                                           | 18,389.96                                                                | 16,918.34                                                       | 181,372.72                                                              |
| 03 August 2018          | 139,992.84                                                     | 1,319,419.74                                                           | 18,713.52                                                                | 17,128.22                                                       | 183,060.82                                                              |
| 10 August 2018          | 140,154.43                                                     | 1,340,450.08                                                           | 18,866.09                                                                | 16,310.19                                                       | 184,275.06                                                              |
| 17 August 2018          | 139,059.87                                                     | 1,315,795.93                                                           | 19,521.05                                                                | 15,924.13                                                       | 180,062.86                                                              |
| 24 August 2018          | 141,056.84                                                     | 1,334,072.17                                                           | 18,673.90                                                                | 15,992.18                                                       | 182,939.98                                                              |
| 31 August 2018          | 142,354.16                                                     | 1,347,911.57                                                           | 18,798.42                                                                | 17,006.75                                                       | 187,064.56                                                              |
| 07 September 2018       | 142,391.83                                                     | 1,359,984.63                                                           | 19,378.24                                                                | 17,953.26                                                       | 188,143.10                                                              |
| 14 September 2018       | 146,957.68                                                     | 1,384,038.65                                                           | 20,474.00                                                                | 18,336.61                                                       | 188,467.09                                                              |
| 21 September 2018       | 146,534.65                                                     | 1,344,560.87                                                           | 18,635.27                                                                | 17,621.80                                                       | 181,640.68                                                              |
| 28 September 2018       | 147,502.69                                                     | 1,338,415.62                                                           | 18,542.20                                                                | 18,083.13                                                       | 181,210.17                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                 |                                                                         |                                                                           |                                                              |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|--|
|                         |                                                                           |                                                                 |                                                                         |                                                                           |                                                              |  |
| As At                   | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / > 20 Years /<br>Basis Swap |  |
| 06 April 2018           | 688.34                                                                    | 8,745.37                                                        | 84,877.85                                                               | 886.10                                                                    | 4,115.65                                                     |  |
| 13 April 2018           | 686.06                                                                    | 9,081.58                                                        | 85,431.53                                                               | 882.85                                                                    | 4,125.90                                                     |  |
| 20 April 2018           | 684.12                                                                    | 8,954.73                                                        | 86,451.33                                                               | 880.64                                                                    | 4,146.86                                                     |  |
| 27 April 2018           | 664.82                                                                    | 8,908.36                                                        | 85,771.36                                                               | 864.22                                                                    | 4,235.25                                                     |  |
| 04 May 2018             | 660.34                                                                    | 8,907.76                                                        | 85,469.32                                                               | 856.64                                                                    | 4,394.86                                                     |  |
| 11 May 2018             | 642.95                                                                    | 8,929.22                                                        | 85,844.48                                                               | 854.18                                                                    | 4,504.57                                                     |  |
| 18 May 2018             | 640.39                                                                    | 9,054.60                                                        | 86,078.39                                                               | 849.91                                                                    | 4,515.03                                                     |  |
| 25 May 2018             | 639.52                                                                    | 9,104.33                                                        | 86,299.15                                                               | 848.92                                                                    | 4,674.97                                                     |  |
| 01 June 2018            | 650.53                                                                    | 9,268.33                                                        | 86,805.33                                                               | 854.13                                                                    | 4,685.86                                                     |  |
| 08 June 2018            | 648.46                                                                    | 9,457.09                                                        | 80,415.64                                                               | 849.96                                                                    | 4,796.12                                                     |  |
| 15 June 2018            | 599.87                                                                    | 9,370.25                                                        | 82,135.34                                                               | 849.00                                                                    | 4,769.99                                                     |  |
| 22 June 2018            | 606.24                                                                    | 9,491.11                                                        | 81,786.10                                                               | 895.18                                                                    | 4,621.97                                                     |  |
| 29 June 2018            | 571.21                                                                    | 9,413.85                                                        | 83,029.00                                                               | 895.00                                                                    | 4,709.31                                                     |  |
| 06 July 2018            | 571.16                                                                    | 9,529.20                                                        | 83,912.64                                                               | 896.11                                                                    | 4,835.88                                                     |  |
| 13 July 2018            | 567.58                                                                    | 9,270.89                                                        | 82,926.81                                                               | 887.70                                                                    | 4,807.86                                                     |  |
| 20 July 2018            | 653.27                                                                    | 10,161.39                                                       | 83,478.23                                                               | 881.76                                                                    | 4,907.61                                                     |  |
| 27 July 2018            | 569.83                                                                    | 9,771.49                                                        | 88,553.21                                                               | 893.79                                                                    | 4,945.75                                                     |  |
| 03 August 2018          | 567.37                                                                    | 9,709.07                                                        | 89,373.91                                                               | 888.40                                                                    | 5,080.98                                                     |  |
| 10 August 2018          | 568.51                                                                    | 9,752.71                                                        | 92,327.29                                                               | 889.91                                                                    | 5,069.18                                                     |  |
| 17 August 2018          | 567.82                                                                    | 9,795.12                                                        | 92,332.62                                                               | 881.84                                                                    | 5,018.07                                                     |  |
| 24 August 2018          | 568.73                                                                    | 9,862.33                                                        | 94,050.19                                                               | 887.78                                                                    | 5,056.95                                                     |  |
| 31 August 2018          | 565.85                                                                    | 9,895.92                                                        | 94,685.34                                                               | 884.06                                                                    | 5,200.68                                                     |  |
| 07 September 2018       | 564.31                                                                    | 9,887.19                                                        | 95,544.18                                                               | 882.76                                                                    | 5,160.37                                                     |  |
| 14 September 2018       | 547.71                                                                    | 9,867.89                                                        | 95,616.66                                                               | 885.18                                                                    | 5,033.14                                                     |  |
| 21 September 2018       | 551.90                                                                    | 9,681.21                                                        | 95,853.73                                                               | 881.62                                                                    | 5,010.96                                                     |  |
| 28 September 2018       | 594.33                                                                    | 9,743.25                                                        | 97,107.49                                                               | 880.20                                                                    | 5,054.52                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 06 April 2018           | 128,315.08                                                            | 233.38                                                                  | 246,712                                 | 11,207                                       | 221,102                                                 |
| 13 April 2018           | 128,532.59                                                            | 233.19                                                                  | 243,415                                 | 11,004                                       | 217,887                                                 |
| 20 April 2018           | 128,812.03                                                            | 232.86                                                                  | 244,901                                 | 11,113                                       | 219,119                                                 |
| 27 April 2018           | 128,536.36                                                            | 228.94                                                                  | 247,929                                 | 11,244                                       | 221,921                                                 |
| 04 May 2018             | 127,995.10                                                            | 226.58                                                                  | 248,637                                 | 11,109                                       | 222,762                                                 |
| 11 May 2018             | 128,793.04                                                            | 225.68                                                                  | 251,000                                 | 11,159                                       | 224,863                                                 |
| 18 May 2018             | 129,434.17                                                            | 224.74                                                                  | 251,723                                 | 11,250                                       | 225,493                                                 |
| 25 May 2018             | 130,192.34                                                            | 223.95                                                                  | 253,368                                 | 11,253                                       | 226,974                                                 |
| 01 June 2018            | 132,048.80                                                            | 229.29                                                                  | 255,503                                 | 11,301                                       | 228,835                                                 |
| 08 June 2018            | 129,344.04                                                            | 229.33                                                                  | 255,445                                 | 11,461                                       | 228,361                                                 |
| 15 June 2018            | 129,019.35                                                            | 224.65                                                                  | 256,984                                 | 11,522                                       | 229,695                                                 |
| 22 June 2018            | 130,726.74                                                            | 225.02                                                                  | 261,727                                 | 11,885                                       | 233,946                                                 |
| 29 June 2018            | 130,265.43                                                            | 224.79                                                                  | 258,811                                 | 12,402                                       | 230,501                                                 |
| 06 July 2018            | 132,366.73                                                            | 226.16                                                                  | 258,430                                 | 11,651                                       | 230,849                                                 |
| 13 July 2018            | 134,590.06                                                            | 172.14                                                                  | 261,200                                 | 11,787                                       | 233,327                                                 |
| 20 July 2018            | 133,985.05                                                            | 171.51                                                                  | 265,372                                 | 12,685                                       | 236,302                                                 |
| 27 July 2018            | 137,668.22                                                            | 173.03                                                                  | 266,825                                 | 11,830                                       | 238,505                                                 |
| 03 August 2018          | 136,947.45                                                            | 172.12                                                                  | 270,579                                 | 11,974                                       | 241,858                                                 |
| 10 August 2018          | 138,018.00                                                            | 171.91                                                                  | 272,592                                 | 11,840                                       | 244,028                                                 |
| 17 August 2018          | 138,418.83                                                            | 169.46                                                                  | 272,652                                 | 11,914                                       | 243,963                                                 |
| 24 August 2018          | 139,167.67                                                            | 171.93                                                                  | 273,233                                 | 11,901                                       | 244,372                                                 |
| 31 August 2018          | 138,961.22                                                            | 172.59                                                                  | 275,897                                 | 12,024                                       | 246,840                                                 |
| 07 September 2018       | 140,828.18                                                            | 171.87                                                                  | 278,976                                 | 11,977                                       | 249,593                                                 |
| 14 September 2018       | 140,810.44                                                            | 171.94                                                                  | 282,245                                 | 12,134                                       | 252,287                                                 |
| 21 September 2018       | 141,161.26                                                            | 172.02                                                                  | 284,416                                 | 12,143                                       | 254,147                                                 |
| 28 September 2018       | 140,521.54                                                            | 172.49                                                                  | 283,210                                 | 12,221                                       | 253,582                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 06 April 2018           | 14,403                                              | 7,707                                                         | 102,861                                                               | 5,881                                                                   | 3,500                                                             |
| 13 April 2018           | 14,525                                              | 7,760                                                         | 99,390                                                                | 5,940                                                                   | 3,244                                                             |
| 20 April 2018           | 14,670                                              | 7,817                                                         | 100,039                                                               | 5,973                                                                   | 3,296                                                             |
| 27 April 2018           | 14,764                                              | 7,852                                                         | 101,957                                                               | 5,969                                                                   | 3,392                                                             |
| 04 May 2018             | 14,766                                              | 7,876                                                         | 102,654                                                               | 5,970                                                                   | 3,233                                                             |
| 11 May 2018             | 14,978                                              | 7,954                                                         | 104,494                                                               | 6,077                                                                   | 3,205                                                             |
| 18 May 2018             | 14,980                                              | 7,940                                                         | 104,729                                                               | 6,047                                                                   | 3,310                                                             |
| 25 May 2018             | 15,141                                              | 7,965                                                         | 105,838                                                               | 6,158                                                                   | 3,288                                                             |
| 01 June 2018            | 15,368                                              | 8,018                                                         | 107,451                                                               | 6,295                                                                   | 3,283                                                             |
| 08 June 2018            | 15,623                                              | 8,089                                                         | 106,475                                                               | 6,487                                                                   | 3,372                                                             |
| 15 June 2018            | 15,767                                              | 8,095                                                         | 107,809                                                               | 6,605                                                                   | 3,427                                                             |
| 22 June 2018            | 15,896                                              | 8,446                                                         | 111,888                                                               | 6,723                                                                   | 3,439                                                             |
| 29 June 2018            | 15,908                                              | 8,174                                                         | 107,745                                                               | 6,777                                                                   | 4,228                                                             |
| 06 July 2018            | 15,930                                              | 8,220                                                         | 108,495                                                               | 6,781                                                                   | 3,431                                                             |
| 13 July 2018            | 16,086                                              | 8,252                                                         | 110,405                                                               | 6,846                                                                   | 3,535                                                             |
| 20 July 2018            | 16,385                                              | 8,258                                                         | 112,423                                                               | 7,111                                                                   | 4,427                                                             |
| 27 July 2018            | 16,490                                              | 8,323                                                         | 115,315                                                               | 7,301                                                                   | 3,507                                                             |
| 03 August 2018          | 16,747                                              | 8,463                                                         | 118,856                                                               | 7,589                                                                   | 3,511                                                             |
| 10 August 2018          | 16,724                                              | 8,343                                                         | 120,283                                                               | 7,517                                                                   | 3,497                                                             |
| 17 August 2018          | 16,775                                              | 8,372                                                         | 120,290                                                               | 7,542                                                                   | 3,542                                                             |
| 24 August 2018          | 16,960                                              | 8,382                                                         | 121,957                                                               | 7,737                                                                   | 3,519                                                             |
| 31 August 2018          | 17,033                                              | 8,354                                                         | 124,256                                                               | 7,817                                                                   | 3,670                                                             |
| 07 September 2018       | 17,406                                              | 8,425                                                         | 126,351                                                               | 8,166                                                                   | 3,552                                                             |
| 14 September 2018       | 17,824                                              | 8,463                                                         | 128,597                                                               | 8,520                                                                   | 3,671                                                             |
| 21 September 2018       | 18,126                                              | 8,455                                                         | 130,669                                                               | 8,736                                                                   | 3,688                                                             |
| 28 September 2018       | 17,407                                              | 8,539                                                         | 131,390                                                               | 8,373                                                                   | 3,682                                                             |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |  |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |  |
| 06 April 2018           | 118,242                                                                   | 8,522                                                                       | 3,080                                           | 44,964                                                  | 585                                                       |  |
| 13 April 2018           | 118,497                                                                   | 8,585                                                                       | 3,014                                           | 45,146                                                  | 586                                                       |  |
| 20 April 2018           | 119,080                                                                   | 8,697                                                                       | 2,998                                           | 45,013                                                  | 532                                                       |  |
| 27 April 2018           | 119,965                                                                   | 8,795                                                                       | 2,954                                           | 45,624                                                  | 553                                                       |  |
| 04 May 2018             | 120,108                                                                   | 8,796                                                                       | 2,993                                           | 45,463                                                  | 536                                                       |  |
| 11 May 2018             | 120,369                                                                   | 8,901                                                                       | 3,008                                           | 45,694                                                  | 551                                                       |  |
| 18 May 2018             | 120,764                                                                   | 8,933                                                                       | 3,025                                           | 45,958                                                  | 552                                                       |  |
| 25 May 2018             | 121,136                                                                   | 8,983                                                                       | 3,024                                           | 46,094                                                  | 578                                                       |  |
| 01 June 2018            | 121,384                                                                   | 9,073                                                                       | 3,052                                           | 46,657                                                  | 590                                                       |  |
| 08 June 2018            | 121,887                                                                   | 9,136                                                                       | 3,076                                           | 47,184                                                  | 697                                                       |  |
| 15 June 2018            | 121,886                                                                   | 9,162                                                                       | 3,088                                           | 47,210                                                  | 685                                                       |  |
| 22 June 2018            | 122,058                                                                   | 9,173                                                                       | 3,068                                           | 47,534                                                  | 620                                                       |  |
| 29 June 2018            | 122,756                                                                   | 9,131                                                                       | 3,208                                           | 46,448                                                  | 604                                                       |  |
| 06 July 2018            | 122,355                                                                   | 9,149                                                                       | 3,084                                           | 46,313                                                  | 601                                                       |  |
| 13 July 2018            | 122,923                                                                   | 9,240                                                                       | 3,139                                           | 47,101                                                  | 731                                                       |  |
| 20 July 2018            | 123,880                                                                   | 9,274                                                                       | 3,335                                           | 47,211                                                  | 735                                                       |  |
| 27 July 2018            | 123,190                                                                   | 9,189                                                                       | 3,122                                           | 47,804                                                  | 748                                                       |  |
| 03 August 2018          | 123,003                                                                   | 9,158                                                                       | 3,139                                           | 47,626                                                  | 606                                                       |  |
| 10 August 2018          | 123,745                                                                   | 9,207                                                                       | 3,135                                           | 48,188                                                  | 608                                                       |  |
| 17 August 2018          | 123,674                                                                   | 9,233                                                                       | 3,154                                           | 48,136                                                  | 610                                                       |  |
| 24 August 2018          | 122,416                                                                   | 9,223                                                                       | 3,164                                           | 48,455                                                  | 614                                                       |  |
| 31 August 2018          | 122,585                                                                   | 9,216                                                                       | 3,148                                           | 48,301                                                  | 607                                                       |  |
| 07 September 2018       | 123,242                                                                   | 9,240                                                                       | 3,060                                           | 48,583                                                  | 607                                                       |  |
| 14 September 2018       | 123,690                                                                   | 9,304                                                                       | 3,136                                           | 48,818                                                  | 641                                                       |  |
| 21 September 2018       | 123,478                                                                   | 9,390                                                                       | 3,143                                           | 49,266                                                  | 624                                                       |  |
| 28 September 2018       | 122,192                                                                   | 9,034                                                                       | 3,164                                           | 48,051                                                  | 614                                                       |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 06 April 2018           | 0                                                     | 24,641                                                        | 0                                                               | 136                                                   | 3,122                                                         |
| 13 April 2018           | 0                                                     | 24,886                                                        | 0                                                               | 110                                                   | 3,150                                                         |
| 20 April 2018           | 0                                                     | 25,346                                                        | 0                                                               | 137                                                   | 3,192                                                         |
| 27 April 2018           | 0                                                     | 25,649                                                        | 0                                                               | 163                                                   | 3,249                                                         |
| 04 May 2018             | 0                                                     | 25,623                                                        | 0                                                               | 113                                                   | 3,255                                                         |
| 11 May 2018             | 0                                                     | 25,576                                                        | 0                                                               | 113                                                   | 3,272                                                         |
| 18 May 2018             | 0                                                     | 25,864                                                        | 0                                                               | 113                                                   | 3,285                                                         |
| 25 May 2018             | 0                                                     | 26,037                                                        | 0                                                               | 144                                                   | 3,374                                                         |
| 01 June 2018            | 0                                                     | 26,132                                                        | 0                                                               | 117                                                   | 3,443                                                         |
| 08 June 2018            | 0                                                     | 26,494                                                        | 0                                                               | 120                                                   | 3,494                                                         |
| 15 June 2018            | 0                                                     | 26,396                                                        | 0                                                               | 119                                                   | 3,492                                                         |
| 22 June 2018            | 0                                                     | 26,699                                                        | 0                                                               | 124                                                   | 3,534                                                         |
| 29 June 2018            | 0                                                     | 27,162                                                        | 0                                                               | 174                                                   | 3,588                                                         |
| 06 July 2018            | 0                                                     | 27,490                                                        | 0                                                               | 125                                                   | 3,605                                                         |
| 13 July 2018            | 0                                                     | 27,798                                                        | 0                                                               | 155                                                   | 3,603                                                         |
| 20 July 2018            | 0                                                     | 28,510                                                        | 0                                                               | 175                                                   | 3,627                                                         |
| 27 July 2018            | 0                                                     | 28,994                                                        | 0                                                               | 125                                                   | 3,626                                                         |
| 03 August 2018          | 0                                                     | 29,276                                                        | 0                                                               | 125                                                   | 3,677                                                         |
| 10 August 2018          | 0                                                     | 29,988                                                        | 0                                                               | 126                                                   | 3,691                                                         |
| 17 August 2018          | 0                                                     | 30,761                                                        | 0                                                               | 126                                                   | 3,696                                                         |
| 24 August 2018          | 0                                                     | 31,616                                                        | 0                                                               | 126                                                   | 3,706                                                         |
| 31 August 2018          | 0                                                     | 32,133                                                        | 0                                                               | 217                                                   | 3,777                                                         |
| 07 September 2018       | 0                                                     | 32,564                                                        | 0                                                               | 204                                                   | 3,782                                                         |
| 14 September 2018       | 0                                                     | 33,264                                                        | 0                                                               | 208                                                   | 3,837                                                         |
| 21 September 2018       | 0                                                     | 33,634                                                        | 0                                                               | 208                                                   | 3,835                                                         |
| 28 September 2018       | 0                                                     | 33,923                                                        | 0                                                               | 208                                                   | 3,846                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 06 April 2018           | 294                                                             | 81                                                    | 825                                                           | 9                                                               | 1,638                                              |
| 13 April 2018           | 300                                                             | 81                                                    | 838                                                           | 8                                                               | 1,644                                              |
| 20 April 2018           | 310                                                             | 79                                                    | 831                                                           | 8                                                               | 1,655                                              |
| 27 April 2018           | 310                                                             | 79                                                    | 849                                                           | 8                                                               | 1,666                                              |
| 04 May 2018             | 305                                                             | 79                                                    | 878                                                           | 8                                                               | 1,621                                              |
| 11 May 2018             | 308                                                             | 79                                                    | 897                                                           | 8                                                               | 1,635                                              |
| 18 May 2018             | 303                                                             | 79                                                    | 899                                                           | 8                                                               | 1,682                                              |
| 25 May 2018             | 312                                                             | 81                                                    | 930                                                           | 9                                                               | 1,653                                              |
| 01 June 2018            | 322                                                             | 81                                                    | 933                                                           | 9                                                               | 1,665                                              |
| 08 June 2018            | 335                                                             | 81                                                    | 948                                                           | 8                                                               | 1,677                                              |
| 15 June 2018            | 345                                                             | 81                                                    | 959                                                           | 8                                                               | 1,719                                              |
| 22 June 2018            | 354                                                             | 81                                                    | 956                                                           | 8                                                               | 1,755                                              |
| 29 June 2018            | 360                                                             | 115                                                   | 987                                                           | 8                                                               | 1,754                                              |
| 06 July 2018            | 367                                                             | 81                                                    | 973                                                           | 7                                                               | 1,724                                              |
| 13 July 2018            | 353                                                             | 81                                                    | 936                                                           | 7                                                               | 1,774                                              |
| 20 July 2018            | 353                                                             | 115                                                   | 958                                                           | 7                                                               | 1,790                                              |
| 27 July 2018            | 357                                                             | 81                                                    | 952                                                           | 6                                                               | 1,825                                              |
| 03 August 2018          | 362                                                             | 81                                                    | 959                                                           | 5                                                               | 1,793                                              |
| 10 August 2018          | 364                                                             | 81                                                    | 976                                                           | 5                                                               | 1,803                                              |
| 17 August 2018          | 364                                                             | 81                                                    | 980                                                           | 5                                                               | 1,810                                              |
| 24 August 2018          | 369                                                             | 81                                                    | 988                                                           | 5                                                               | 1,815                                              |
| 31 August 2018          | 373                                                             | 82                                                    | 1,002                                                         | 5                                                               | 1,847                                              |
| 07 September 2018       | 384                                                             | 80                                                    | 1,004                                                         | 5                                                               | 1,848                                              |
| 14 September 2018       | 398                                                             | 78                                                    | 988                                                           | 15                                                              | 1,912                                              |
| 21 September 2018       | 412                                                             | 80                                                    | 996                                                           | 4                                                               | 1,863                                              |
| 28 September 2018       | 409                                                             | 82                                                    | 1,016                                                         | 4                                                               | 1,868                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |  |
| 06 April 2018           | 15,246                                                        | 210                                                             | 2,406                                                 | 47,689                                                        | 0                                                               |  |
| 13 April 2018           | 15,187                                                        | 208                                                             | 2,427                                                 | 43,496                                                        | 0                                                               |  |
| 20 April 2018           | 15,248                                                        | 206                                                             | 2,450                                                 | 43,577                                                        | 0                                                               |  |
| 27 April 2018           | 15,331                                                        | 206                                                             | 2,461                                                 | 44,754                                                        | 0                                                               |  |
| 04 May 2018             | 15,312                                                        | 206                                                             | 2,476                                                 | 45,277                                                        | 0                                                               |  |
| 11 May 2018             | 15,352                                                        | 207                                                             | 2,517                                                 | 46,383                                                        | 0                                                               |  |
| 18 May 2018             | 15,434                                                        | 212                                                             | 2,516                                                 | 47,183                                                        | 0                                                               |  |
| 25 May 2018             | 15,387                                                        | 216                                                             | 2,515                                                 | 47,664                                                        | 0                                                               |  |
| 01 June 2018            | 15,347                                                        | 218                                                             | 2,548                                                 | 48,236                                                        | 0                                                               |  |
| 08 June 2018            | 14,478                                                        | 217                                                             | 2,576                                                 | 49,488                                                        | 0                                                               |  |
| 15 June 2018            | 14,680                                                        | 212                                                             | 2,559                                                 | 49,724                                                        | 0                                                               |  |
| 22 June 2018            | 14,558                                                        | 208                                                             | 2,552                                                 | 50,292                                                        | 0                                                               |  |
| 29 June 2018            | 14,589                                                        | 207                                                             | 2,588                                                 | 50,053                                                        | 0                                                               |  |
| 06 July 2018            | 14,649                                                        | 208                                                             | 2,535                                                 | 50,301                                                        | 0                                                               |  |
| 13 July 2018            | 14,667                                                        | 209                                                             | 2,511                                                 | 50,939                                                        | 0                                                               |  |
| 20 July 2018            | 14,734                                                        | 210                                                             | 2,539                                                 | 51,816                                                        | 0                                                               |  |
| 27 July 2018            | 14,990                                                        | 213                                                             | 2,490                                                 | 52,512                                                        | 0                                                               |  |
| 03 August 2018          | 15,211                                                        | 214                                                             | 2,494                                                 | 53,593                                                        | 0                                                               |  |
| 10 August 2018          | 15,342                                                        | 213                                                             | 2,477                                                 | 54,173                                                        | 0                                                               |  |
| 17 August 2018          | 15,454                                                        | 207                                                             | 2,494                                                 | 54,889                                                        | 0                                                               |  |
| 24 August 2018          | 15,459                                                        | 206                                                             | 2,475                                                 | 54,717                                                        | 0                                                               |  |
| 31 August 2018          | 15,485                                                        | 205                                                             | 2,460                                                 | 55,563                                                        | 0                                                               |  |
| 07 September 2018       | 15,447                                                        | 207                                                             | 2,492                                                 | 56,355                                                        | 3                                                               |  |
| 14 September 2018       | 15,528                                                        | 210                                                             | 2,492                                                 | 56,904                                                        | 3                                                               |  |
| 21 September 2018       | 15,391                                                        | 208                                                             | 2,508                                                 | 57,026                                                        | 3                                                               |  |
| 28 September 2018       | 15,507                                                        | 215                                                             | 2,542                                                 | 56,784                                                        | 3                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 06 April 2018           | 3,866                                                    | 84,616                                                           | 13,305                                                             | 2,009                                                        | 47,278                                                               |
| 13 April 2018           | 3,728                                                    | 85,185                                                           | 13,423                                                             | 1,985                                                        | 46,421                                                               |
| 20 April 2018           | 3,794                                                    | 85,913                                                           | 13,614                                                             | 1,995                                                        | 47,309                                                               |
| 27 April 2018           | 3,921                                                    | 86,466                                                           | 13,687                                                             | 2,002                                                        | 47,921                                                               |
| 04 May 2018             | 3,827                                                    | 86,954                                                           | 13,711                                                             | 1,981                                                        | 47,826                                                               |
| 11 May 2018             | 3,807                                                    | 87,689                                                           | 13,904                                                             | 1,971                                                        | 48,236                                                               |
| 18 May 2018             | 3,835                                                    | 86,871                                                           | 13,905                                                             | 1,899                                                        | 48,415                                                               |
| 25 May 2018             | 3,836                                                    | 87,488                                                           | 14,026                                                             | 1,899                                                        | 48,651                                                               |
| 01 June 2018            | 3,838                                                    | 88,087                                                           | 14,229                                                             | 1,907                                                        | 49,091                                                               |
| 08 June 2018            | 3,931                                                    | 86,277                                                           | 14,366                                                             | 1,980                                                        | 49,300                                                               |
| 15 June 2018            | 3,956                                                    | 87,235                                                           | 14,517                                                             | 1,990                                                        | 49,512                                                               |
| 22 June 2018            | 4,305                                                    | 90,374                                                           | 14,706                                                             | 2,017                                                        | 49,997                                                               |
| 29 June 2018            | 4,563                                                    | 87,674                                                           | 14,729                                                             | 2,104                                                        | 49,997                                                               |
| 06 July 2018            | 4,102                                                    | 87,519                                                           | 14,747                                                             | 2,055                                                        | 49,967                                                               |
| 13 July 2018            | 4,127                                                    | 88,284                                                           | 14,786                                                             | 2,063                                                        | 50,722                                                               |
| 20 July 2018            | 4,731                                                    | 89,446                                                           | 15,080                                                             | 2,127                                                        | 51,363                                                               |
| 27 July 2018            | 4,187                                                    | 89,627                                                           | 15,166                                                             | 2,042                                                        | 51,811                                                               |
| 03 August 2018          | 4,342                                                    | 91,517                                                           | 15,560                                                             | 2,092                                                        | 53,071                                                               |
| 10 August 2018          | 4,218                                                    | 91,671                                                           | 15,534                                                             | 2,030                                                        | 53,032                                                               |
| 17 August 2018          | 4,249                                                    | 90,048                                                           | 15,589                                                             | 2,029                                                        | 52,951                                                               |
| 24 August 2018          | 4,240                                                    | 89,432                                                           | 15,766                                                             | 2,026                                                        | 53,099                                                               |
| 31 August 2018          | 4,270                                                    | 90,580                                                           | 15,843                                                             | 2,048                                                        | 53,359                                                               |
| 07 September 2018       | 4,293                                                    | 91,859                                                           | 16,200                                                             | 2,037                                                        | 53,770                                                               |
| 14 September 2018       | 4,308                                                    | 92,949                                                           | 16,557                                                             | 2,064                                                        | 54,058                                                               |
| 21 September 2018       | 4,341                                                    | 94,000                                                           | 16,875                                                             | 2,064                                                        | 54,819                                                               |
| 28 September 2018       | 4,357                                                    | 94,456                                                           | 16,162                                                             | 2,083                                                        | 54,578                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 06 April 2018           | 4,279                                                                  | 1,593                                                         | 32,376                                                                | 2,646                                                                   | 3,738                                                         |
| 13 April 2018           | 4,326                                                                  | 1,596                                                         | 31,530                                                                | 2,655                                                                   | 3,709                                                         |
| 20 April 2018           | 4,306                                                                  | 1,632                                                         | 31,552                                                                | 2,695                                                                   | 3,726                                                         |
| 27 April 2018           | 4,267                                                                  | 1,648                                                         | 31,942                                                                | 2,751                                                                   | 3,736                                                         |
| 04 May 2018             | 4,247                                                                  | 1,659                                                         | 32,281                                                                | 2,753                                                                   | 3,726                                                         |
| 11 May 2018             | 4,334                                                                  | 1,705                                                         | 32,679                                                                | 2,749                                                                   | 3,759                                                         |
| 18 May 2018             | 4,282                                                                  | 1,722                                                         | 32,836                                                                | 2,753                                                                   | 3,811                                                         |
| 25 May 2018             | 4,329                                                                  | 1,734                                                         | 33,030                                                                | 2,780                                                                   | 3,796                                                         |
| 01 June 2018            | 4,445                                                                  | 1,749                                                         | 33,355                                                                | 2,832                                                                   | 3,835                                                         |
| 08 June 2018            | 4,549                                                                  | 1,745                                                         | 33,240                                                                | 2,878                                                                   | 3,876                                                         |
| 15 June 2018            | 4,591                                                                  | 1,752                                                         | 33,522                                                                | 2,907                                                                   | 3,895                                                         |
| 22 June 2018            | 4,695                                                                  | 1,786                                                         | 34,857                                                                | 3,010                                                                   | 4,034                                                         |
| 29 June 2018            | 4,730                                                                  | 1,825                                                         | 33,873                                                                | 2,983                                                                   | 4,034                                                         |
| 06 July 2018            | 4,673                                                                  | 1,761                                                         | 33,971                                                                | 3,016                                                                   | 3,875                                                         |
| 13 July 2018            | 4,760                                                                  | 1,787                                                         | 34,141                                                                | 3,068                                                                   | 3,920                                                         |
| 20 July 2018            | 4,899                                                                  | 1,881                                                         | 34,584                                                                | 3,117                                                                   | 4,098                                                         |
| 27 July 2018            | 4,960                                                                  | 1,797                                                         | 34,934                                                                | 3,134                                                                   | 3,923                                                         |
| 03 August 2018          | 5,061                                                                  | 1,808                                                         | 35,300                                                                | 3,185                                                                   | 3,968                                                         |
| 10 August 2018          | 4,954                                                                  | 1,815                                                         | 35,673                                                                | 3,198                                                                   | 3,898                                                         |
| 17 August 2018          | 4,907                                                                  | 1,831                                                         | 35,724                                                                | 3,214                                                                   | 3,931                                                         |
| 24 August 2018          | 4,971                                                                  | 1,818                                                         | 36,012                                                                | 3,281                                                                   | 3,950                                                         |
| 31 August 2018          | 4,990                                                                  | 1,838                                                         | 36,591                                                                | 3,310                                                                   | 3,961                                                         |
| 07 September 2018       | 5,179                                                                  | 1,832                                                         | 37,055                                                                | 3,388                                                                   | 3,949                                                         |
| 14 September 2018       | 5,400                                                                  | 1,848                                                         | 37,301                                                                | 3,467                                                                   | 3,995                                                         |
| 21 September 2018       | 5,713                                                                  | 1,843                                                         | 38,226                                                                | 3,453                                                                   | 3,993                                                         |
| 28 September 2018       | 5,942                                                                  | 1,909                                                         | 38,233                                                                | 3,459                                                                   | 3,973                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 06 April 2018           | 78,979                                                                | 7,014                                                                   | 2,552                                                          | 46,583                                                                 | 384                                                                      |
| 13 April 2018           | 77,653                                                                | 7,085                                                                   | 2,485                                                          | 46,367                                                                 | 383                                                                      |
| 20 April 2018           | 77,782                                                                | 7,193                                                                   | 2,532                                                          | 46,443                                                                 | 400                                                                      |
| 27 April 2018           | 78,733                                                                | 7,272                                                                   | 2,585                                                          | 47,017                                                                 | 399                                                                      |
| 04 May 2018             | 79,200                                                                | 7,294                                                                   | 2,527                                                          | 47,250                                                                 | 401                                                                      |
| 11 May 2018             | 79,800                                                                | 7,404                                                                   | 2,515                                                          | 47,799                                                                 | 416                                                                      |
| 18 May 2018             | 80,000                                                                | 7,450                                                                   | 2,562                                                          | 47,764                                                                 | 424                                                                      |
| 25 May 2018             | 80,626                                                                | 7,511                                                                   | 2,571                                                          | 48,087                                                                 | 450                                                                      |
| 01 June 2018            | 81,186                                                                | 7,551                                                                   | 2,565                                                          | 48,530                                                                 | 463                                                                      |
| 08 June 2018            | 81,058                                                                | 7,621                                                                   | 2,590                                                          | 48,435                                                                 | 502                                                                      |
| 15 June 2018            | 81,385                                                                | 7,730                                                                   | 2,591                                                          | 48,724                                                                 | 469                                                                      |
| 22 June 2018            | 83,285                                                                | 7,779                                                                   | 2,717                                                          | 49,583                                                                 | 336                                                                      |
| 29 June 2018            | 81,794                                                                | 7,814                                                                   | 2,817                                                          | 48,437                                                                 | 310                                                                      |
| 06 July 2018            | 82,188                                                                | 7,859                                                                   | 2,624                                                          | 48,445                                                                 | 311                                                                      |
| 13 July 2018            | 83,056                                                                | 7,872                                                                   | 2,646                                                          | 48,985                                                                 | 317                                                                      |
| 20 July 2018            | 83,987                                                                | 7,963                                                                   | 2,883                                                          | 49,683                                                                 | 336                                                                      |
| 27 July 2018            | 84,514                                                                | 8,010                                                                   | 2,697                                                          | 50,427                                                                 | 317                                                                      |
| 03 August 2018          | 85,494                                                                | 8,086                                                                   | 2,722                                                          | 50,891                                                                 | 346                                                                      |
| 10 August 2018          | 86,576                                                                | 8,139                                                                   | 2,723                                                          | 51,378                                                                 | 364                                                                      |
| 17 August 2018          | 86,799                                                                | 8,156                                                                   | 2,739                                                          | 51,198                                                                 | 426                                                                      |
| 24 August 2018          | 86,489                                                                | 8,225                                                                   | 2,738                                                          | 51,342                                                                 | 415                                                                      |
| 31 August 2018          | 87,324                                                                | 8,249                                                                   | 2,763                                                          | 51,980                                                                 | 413                                                                      |
| 07 September 2018       | 88,402                                                                | 8,336                                                                   | 2,782                                                          | 52,662                                                                 | 436                                                                      |
| 14 September 2018       | 89,353                                                                | 8,431                                                                   | 2,824                                                          | 53,646                                                                 | 461                                                                      |
| 21 September 2018       | 91,562                                                                | 8,551                                                                   | 2,835                                                          | 52,193                                                                 | 344                                                                      |
| 28 September 2018       | 91,291                                                                | 7,605                                                                   | 2,838                                                          | 52,098                                                                 | 335                                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 06 April 2018           | 529                                                             | 6,754                                                                   | 33                                                                        | 382                                                             | 4,220                                                                   |
| 13 April 2018           | 495                                                             | 6,789                                                                   | 31                                                                        | 376                                                             | 4,227                                                                   |
| 20 April 2018           | 498                                                             | 6,820                                                                   | 31                                                                        | 374                                                             | 4,269                                                                   |
| 27 April 2018           | 516                                                             | 6,963                                                                   | 30                                                                        | 386                                                             | 4,305                                                                   |
| 04 May 2018             | 494                                                             | 6,910                                                                   | 28                                                                        | 373                                                             | 4,294                                                                   |
| 11 May 2018             | 488                                                             | 6,969                                                                   | 30                                                                        | 370                                                             | 4,320                                                                   |
| 18 May 2018             | 500                                                             | 7,055                                                                   | 28                                                                        | 393                                                             | 4,346                                                                   |
| 25 May 2018             | 499                                                             | 7,135                                                                   | 28                                                                        | 401                                                             | 4,341                                                                   |
| 01 June 2018            | 502                                                             | 7,148                                                                   | 31                                                                        | 392                                                             | 4,327                                                                   |
| 08 June 2018            | 506                                                             | 7,083                                                                   | 29                                                                        | 409                                                             | 4,124                                                                   |
| 15 June 2018            | 520                                                             | 7,131                                                                   | 27                                                                        | 407                                                             | 4,176                                                                   |
| 22 June 2018            | 532                                                             | 6,657                                                                   | 30                                                                        | 421                                                             | 4,224                                                                   |
| 29 June 2018            | 639                                                             | 6,791                                                                   | 27                                                                        | 473                                                             | 4,270                                                                   |
| 06 July 2018            | 537                                                             | 6,691                                                                   | 27                                                                        | 425                                                             | 4,260                                                                   |
| 13 July 2018            | 543                                                             | 6,750                                                                   | 27                                                                        | 432                                                             | 4,239                                                                   |
| 20 July 2018            | 652                                                             | 6,893                                                                   | 28                                                                        | 501                                                             | 4,296                                                                   |
| 27 July 2018            | 551                                                             | 6,977                                                                   | 27                                                                        | 439                                                             | 4,339                                                                   |
| 03 August 2018          | 562                                                             | 7,161                                                                   | 27                                                                        | 435                                                             | 4,417                                                                   |
| 10 August 2018          | 554                                                             | 7,179                                                                   | 27                                                                        | 434                                                             | 4,608                                                                   |
| 17 August 2018          | 556                                                             | 7,100                                                                   | 29                                                                        | 438                                                             | 4,617                                                                   |
| 24 August 2018          | 546                                                             | 7,230                                                                   | 27                                                                        | 439                                                             | 4,645                                                                   |
| 31 August 2018          | 554                                                             | 7,421                                                                   | 29                                                                        | 452                                                             | 4,572                                                                   |
| 07 September 2018       | 546                                                             | 7,470                                                                   | 27                                                                        | 448                                                             | 4,593                                                                   |
| 14 September 2018       | 554                                                             | 7,652                                                                   | 25                                                                        | 456                                                             | 4,614                                                                   |
| 21 September 2018       | 556                                                             | 7,050                                                                   | 25                                                                        | 453                                                             | 4,615                                                                   |
| 28 September 2018       | 564                                                             | 7,072                                                                   | 26                                                                        | 457                                                             | 4,645                                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                        |                                                                |                                                                  |
|-------------------------|---------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
|                         |                                                                     |                                                        |                                                                |                                                                  |
| As At                   | Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap | Number of Outstanding Trades / > 20 Years / Basis Swap | Number of Outstanding Trades / > 20 Years / Floating vs. Fixed | Number of Outstanding Trades / > 20 Years / Overnight Index Swap |
| 06 April 2018           | 35                                                                  | 404                                                    | 4,913                                                          | 12                                                               |
| 13 April 2018           | 33                                                                  | 358                                                    | 4,901                                                          | 12                                                               |
| 20 April 2018           | 33                                                                  | 356                                                    | 4,945                                                          | 12                                                               |
| 27 April 2018           | 33                                                                  | 371                                                    | 5,041                                                          | 12                                                               |
| 04 May 2018             | 31                                                                  | 349                                                    | 5,002                                                          | 12                                                               |
| 11 May 2018             | 33                                                                  | 351                                                    | 5,061                                                          | 12                                                               |
| 18 May 2018             | 31                                                                  | 363                                                    | 5,077                                                          | 12                                                               |
| 25 May 2018             | 31                                                                  | 353                                                    | 5,104                                                          | 12                                                               |
| 01 June 2018            | 33                                                                  | 351                                                    | 5,199                                                          | 13                                                               |
| 08 June 2018            | 31                                                                  | 355                                                    | 5,122                                                          | 13                                                               |
| 15 June 2018            | 31                                                                  | 367                                                    | 5,246                                                          | 12                                                               |
| 22 June 2018            | 35                                                                  | 378                                                    | 5,344                                                          | 11                                                               |
| 29 June 2018            | 33                                                                  | 510                                                    | 5,339                                                          | 11                                                               |
| 06 July 2018            | 33                                                                  | 374                                                    | 5,328                                                          | 11                                                               |
| 13 July 2018            | 33                                                                  | 396                                                    | 5,435                                                          | 9                                                                |
| 20 July 2018            | 33                                                                  | 543                                                    | 5,497                                                          | 9                                                                |
| 27 July 2018            | 33                                                                  | 381                                                    | 5,504                                                          | 9                                                                |
| 03 August 2018          | 33                                                                  | 387                                                    | 5,526                                                          | 9                                                                |
| 10 August 2018          | 33                                                                  | 386                                                    | 5,583                                                          | 9                                                                |
| 17 August 2018          | 34                                                                  | 390                                                    | 5,575                                                          | 9                                                                |
| 24 August 2018          | 32                                                                  | 384                                                    | 5,557                                                          | 9                                                                |
| 31 August 2018          | 34                                                                  | 408                                                    | 5,595                                                          | 9                                                                |
| 07 September 2018       | 32                                                                  | 383                                                    | 5,642                                                          | 9                                                                |
| 14 September 2018       | 32                                                                  | 393                                                    | 5,665                                                          | 9                                                                |
| 21 September 2018       | 32                                                                  | 399                                                    | 5,683                                                          | 9                                                                |
| 28 September 2018       | 32                                                                  | 397                                                    | 5,666                                                          | 9                                                                |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 05 October 2018         | 13,583,743.98                           | 1,143,299.56                                 | 10,825,208.14                                           | 1,615,236.28                                              | 650,731.85                                                          |
| 12 October 2018         | 13,770,884.79                           | 1,170,927.67                                 | 10,916,812.71                                           | 1,683,144.40                                              | 652,077.91                                                          |
| 19 October 2018         | 13,872,092.77                           | 1,217,436.94                                 | 10,939,534.36                                           | 1,715,121.47                                              | 653,394.03                                                          |
| 26 October 2018         | 14,011,060.55                           | 1,262,055.60                                 | 11,033,356.17                                           | 1,715,648.78                                              | 661,816.24                                                          |
| 02 November 2018        | 13,850,332.87                           | 1,178,373.22                                 | 10,976,799.85                                           | 1,695,159.80                                              | 675,127.00                                                          |
| 09 November 2018        | 13,922,972.84                           | 1,164,526.06                                 | 11,043,618.17                                           | 1,714,828.61                                              | 678,952.42                                                          |
| 16 November 2018        | 14,122,330.20                           | 1,202,839.44                                 | 11,192,300.37                                           | 1,727,190.40                                              | 679,564.10                                                          |
| 23 November 2018        | 14,308,868.73                           | 1,145,477.32                                 | 11,359,812.75                                           | 1,803,578.67                                              | 688,226.41                                                          |
| 30 November 2018        | 14,885,395.33                           | 1,396,619.41                                 | 11,662,647.13                                           | 1,826,128.79                                              | 696,947.81                                                          |
| 07 December 2018        | 14,651,620.47                           | 1,301,209.78                                 | 11,510,648.88                                           | 1,839,761.81                                              | 685,294.02                                                          |
| 14 December 2018        | 15,222,860.21                           | 1,569,103.54                                 | 11,762,859.83                                           | 1,890,896.83                                              | 682,920.79                                                          |
| 21 December 2018        | 15,371,144.23                           | 1,732,121.47                                 | 11,754,728.65                                           | 1,884,294.10                                              | 675,656.44                                                          |
| 28 December 2018        | 15,060,333.09                           | 1,608,942.93                                 | 11,579,528.30                                           | 1,871,861.86                                              | 673,813.00                                                          |
| 04 January 2019         | 14,987,602.04                           | 1,458,893.72                                 | 11,636,265.61                                           | 1,892,442.71                                              | 672,397.40                                                          |
| 11 January 2019         | 15,076,542.92                           | 1,060,832.57                                 | 11,783,884.33                                           | 2,231,826.03                                              | 696,705.71                                                          |
| 18 January 2019         | 14,992,651.71                           | 1,055,760.80                                 | 11,665,105.31                                           | 2,271,785.60                                              | 697,203.74                                                          |
| 25 January 2019         | 14,998,005.24                           | 1,168,835.05                                 | 11,641,954.51                                           | 2,187,215.68                                              | 684,141.80                                                          |
| 01 February 2019        | 15,092,475.02                           | 1,118,529.31                                 | 11,750,237.48                                           | 2,223,708.24                                              | 694,743.75                                                          |
| 08 February 2019        | 14,816,337.85                           | 976,597.72                                   | 11,621,184.34                                           | 2,218,555.80                                              | 697,055.17                                                          |
| 15 February 2019        | 15,302,202.17                           | 1,151,847.47                                 | 11,898,362.24                                           | 2,251,992.47                                              | 692,012.06                                                          |
| 22 February 2019        | 15,547,015.72                           | 1,116,502.78                                 | 12,015,138.36                                           | 2,415,374.58                                              | 698,039.42                                                          |
| 01 March 2019           | 15,320,770.32                           | 1,215,619.44                                 | 11,993,885.78                                           | 2,111,265.11                                              | 703,515.10                                                          |
| 08 March 2019           | 16,379,393.31                           | 1,746,435.25                                 | 12,476,613.05                                           | 2,156,345.00                                              | 709,784.27                                                          |
| 15 March 2019           | 15,975,652.31                           | 1,313,638.64                                 | 12,365,659.41                                           | 2,296,354.27                                              | 714,493.01                                                          |
| 22 March 2019           | 16,415,372.20                           | 1,482,503.31                                 | 12,518,869.50                                           | 2,413,999.39                                              | 720,352.00                                                          |
| 29 March 2019           | 16,803,131.96                           | 1,591,806.18                                 | 12,749,590.85                                           | 2,461,734.93                                              | 729,369.28                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| 05 October 2018         | 6,461,125.99                                                          | 951,899.09                                                              | 492,567.71                                                        | 4,364,082.15                                                              | 663,337.19                                                                  |
| 12 October 2018         | 6,569,468.06                                                          | 991,362.10                                                              | 518,849.76                                                        | 4,347,344.65                                                              | 691,782.31                                                                  |
| 19 October 2018         | 6,669,405.73                                                          | 1,007,425.38                                                            | 564,042.91                                                        | 4,270,128.63                                                              | 707,696.09                                                                  |
| 26 October 2018         | 6,695,819.25                                                          | 993,797.54                                                              | 600,239.36                                                        | 4,337,536.92                                                              | 721,851.24                                                                  |
| 02 November 2018        | 6,746,388.74                                                          | 966,062.37                                                              | 503,246.22                                                        | 4,230,411.11                                                              | 729,097.43                                                                  |
| 09 November 2018        | 6,756,784.87                                                          | 943,000.20                                                              | 485,573.65                                                        | 4,286,833.30                                                              | 771,828.41                                                                  |
| 16 November 2018        | 6,889,696.81                                                          | 945,418.96                                                              | 523,275.33                                                        | 4,302,603.56                                                              | 781,771.44                                                                  |
| 23 November 2018        | 7,043,678.00                                                          | 979,033.90                                                              | 457,250.91                                                        | 4,316,134.75                                                              | 824,544.77                                                                  |
| 30 November 2018        | 7,026,456.98                                                          | 996,406.45                                                              | 699,671.59                                                        | 4,636,190.15                                                              | 829,722.35                                                                  |
| 07 December 2018        | 7,128,390.28                                                          | 1,004,758.87                                                            | 615,915.76                                                        | 4,382,258.60                                                              | 835,002.94                                                                  |
| 14 December 2018        | 7,206,198.56                                                          | 1,023,179.78                                                            | 886,182.75                                                        | 4,556,661.27                                                              | 867,717.05                                                                  |
| 21 December 2018        | 7,272,605.17                                                          | 1,037,704.27                                                            | 1,056,465.03                                                      | 4,482,123.48                                                              | 846,589.83                                                                  |
| 28 December 2018        | 7,190,536.97                                                          | 1,023,632.96                                                            | 935,129.93                                                        | 4,388,991.33                                                              | 848,228.89                                                                  |
| 04 January 2019         | 7,322,761.64                                                          | 1,060,976.52                                                            | 786,496.32                                                        | 4,313,503.97                                                              | 831,466.19                                                                  |
| 11 January 2019         | 7,481,335.88                                                          | 1,343,320.69                                                            | 364,126.86                                                        | 4,302,548.45                                                              | 888,505.34                                                                  |
| 18 January 2019         | 7,386,612.12                                                          | 1,376,901.29                                                            | 358,557.06                                                        | 4,278,493.19                                                              | 894,884.31                                                                  |
| 25 January 2019         | 7,378,644.34                                                          | 1,296,331.86                                                            | 484,693.25                                                        | 4,263,310.17                                                              | 890,883.82                                                                  |
| 01 February 2019        | 7,526,809.59                                                          | 1,335,068.35                                                            | 423,785.56                                                        | 4,223,427.88                                                              | 888,639.89                                                                  |
| 08 February 2019        | 7,490,864.57                                                          | 1,322,834.30                                                            | 279,542.55                                                        | 4,130,319.77                                                              | 895,721.50                                                                  |
| 15 February 2019        | 7,574,822.70                                                          | 1,359,302.57                                                            | 459,835.41                                                        | 4,323,539.54                                                              | 892,689.89                                                                  |
| 22 February 2019        | 7,699,150.29                                                          | 1,485,342.58                                                            | 418,463.37                                                        | 4,315,988.07                                                              | 930,032.00                                                                  |
| 01 March 2019           | 7,598,415.65                                                          | 1,179,549.33                                                            | 512,104.33                                                        | 4,395,470.13                                                              | 931,715.78                                                                  |
| 08 March 2019           | 7,778,218.92                                                          | 1,206,868.59                                                            | 1,036,650.98                                                      | 4,698,394.13                                                              | 949,476.42                                                                  |
| 15 March 2019           | 7,901,035.81                                                          | 1,319,139.47                                                            | 599,145.63                                                        | 4,464,623.60                                                              | 977,214.80                                                                  |
| 22 March 2019           | 7,997,927.52                                                          | 1,432,482.14                                                            | 762,151.30                                                        | 4,520,941.99                                                              | 981,517.25                                                                  |
| 29 March 2019           | 8,116,058.82                                                          | 1,472,154.84                                                            | 862,436.91                                                        | 4,633,532.03                                                              | 989,580.08                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| By Product and Currency |                                                       |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 05 October 2018         | 330,869.99                                            | 1,929,405.20                                                  | 282,077.10                                                      | 0.00                                                  | 979,646.67                                                    |
| 12 October 2018         | 336,500.15                                            | 1,932,944.46                                                  | 269,779.10                                                      | 0.00                                                  | 998,788.52                                                    |
| 19 October 2018         | 333,599.59                                            | 1,934,721.29                                                  | 277,285.76                                                      | 0.00                                                  | 922,059.29                                                    |
| 26 October 2018         | 332,216.03                                            | 1,936,746.93                                                  | 276,333.64                                                      | 0.00                                                  | 946,020.95                                                    |
| 02 November 2018        | 337,504.04                                            | 1,944,133.11                                                  | 285,084.50                                                      | 0.00                                                  | 911,738.22                                                    |
| 09 November 2018        | 317,601.26                                            | 1,951,085.11                                                  | 286,605.67                                                      | 0.00                                                  | 932,717.55                                                    |
| 16 November 2018        | 319,474.09                                            | 1,977,549.33                                                  | 308,168.92                                                      | 0.00                                                  | 945,035.96                                                    |
| 23 November 2018        | 310,548.11                                            | 1,924,854.93                                                  | 306,133.97                                                      | 0.00                                                  | 966,521.37                                                    |
| 30 November 2018        | 327,654.29                                            | 1,966,348.22                                                  | 315,687.61                                                      | 0.00                                                  | 975,601.20                                                    |
| 07 December 2018        | 301,776.01                                            | 1,944,457.37                                                  | 323,877.26                                                      | 0.00                                                  | 998,108.98                                                    |
| 14 December 2018        | 307,464.90                                            | 2,005,601.20                                                  | 351,146.06                                                      | 0.00                                                  | 1,032,428.15                                                  |
| 21 December 2018        | 307,588.47                                            | 2,014,226.40                                                  | 320,560.21                                                      | 0.00                                                  | 1,080,172.40                                                  |
| 28 December 2018        | 301,057.61                                            | 2,018,251.48                                                  | 338,382.21                                                      | 0.00                                                  | 1,034,353.80                                                  |
| 04 January 2019         | 294,707.26                                            | 2,028,657.91                                                  | 314,240.85                                                      | 0.00                                                  | 1,063,326.28                                                  |
| 11 January 2019         | 295,634.39                                            | 2,124,453.75                                                  | 315,948.45                                                      | 0.00                                                  | 1,124,907.34                                                  |
| 18 January 2019         | 288,687.61                                            | 2,118,826.08                                                  | 315,883.05                                                      | 0.00                                                  | 1,131,647.95                                                  |
| 25 January 2019         | 295,767.62                                            | 2,097,564.47                                                  | 306,337.75                                                      | 0.00                                                  | 1,131,065.59                                                  |
| 01 February 2019        | 289,104.08                                            | 2,074,368.99                                                  | 257,831.55                                                      | 0.00                                                  | 1,188,518.68                                                  |
| 08 February 2019        | 321,292.87                                            | 2,107,342.16                                                  | 258,593.82                                                      | 0.00                                                  | 1,170,854.19                                                  |
| 15 February 2019        | 304,040.83                                            | 2,077,575.07                                                  | 262,016.22                                                      | 0.00                                                  | 1,200,247.18                                                  |
| 22 February 2019        | 300,799.15                                            | 2,090,340.43                                                  | 258,561.52                                                      | 0.00                                                  | 1,246,736.89                                                  |
| 01 March 2019           | 305,626.88                                            | 2,066,666.91                                                  | 228,150.01                                                      | 0.00                                                  | 1,296,852.51                                                  |
| 08 March 2019           | 313,449.79                                            | 2,113,989.38                                                  | 231,223.74                                                      | 0.00                                                  | 1,356,560.47                                                  |
| 15 March 2019           | 291,832.55                                            | 2,124,452.95                                                  | 233,982.59                                                      | 0.00                                                  | 1,377,542.75                                                  |
| 22 March 2019           | 285,047.46                                            | 2,105,322.34                                                  | 172,606.32                                                      | 0.00                                                  | 1,379,886.24                                                  |
| 29 March 2019           | 291,107.22                                            | 2,139,727.88                                                  | 166,631.76                                                      | 0.00                                                  | 1,384,189.24                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |
| 05 October 2018         | 0.00                                                             | 27,152.99                                              | 245,882.10                                                     | 211,576.72                                                       | 6,180.66                                               |
| 12 October 2018         | 0.00                                                             | 24,917.71                                              | 244,640.06                                                     | 216,768.29                                                       | 6,297.55                                               |
| 19 October 2018         | 0.00                                                             | 26,435.14                                              | 252,110.17                                                     | 224,120.79                                                       | 6,238.07                                               |
| 26 October 2018         | 0.00                                                             | 24,830.40                                              | 252,137.69                                                     | 226,429.99                                                       | 6,126.38                                               |
| 02 November 2018        | 0.00                                                             | 31,215.10                                              | 260,308.28                                                     | 232,761.17                                                       | 8,382.35                                               |
| 09 November 2018        | 0.00                                                             | 28,922.28                                              | 261,539.92                                                     | 234,471.54                                                       | 7,343.81                                               |
| 16 November 2018        | 0.00                                                             | 29,665.68                                              | 258,494.94                                                     | 228,340.05                                                       | 7,698.72                                               |
| 23 November 2018        | 0.00                                                             | 31,176.97                                              | 265,627.81                                                     | 235,574.47                                                       | 6,307.21                                               |
| 30 November 2018        | 0.00                                                             | 60,086.64                                              | 291,026.75                                                     | 231,773.90                                                       | 6,525.27                                               |
| 07 December 2018        | 0.00                                                             | 23,861.26                                              | 259,178.06                                                     | 230,941.12                                                       | 5,969.01                                               |
| 14 December 2018        | 0.00                                                             | 25,086.97                                              | 260,888.34                                                     | 234,426.44                                                       | 5,668.95                                               |
| 21 December 2018        | 0.00                                                             | 25,147.20                                              | 261,189.81                                                     | 245,241.24                                                       | 5,540.69                                               |
| 28 December 2018        | 0.00                                                             | 25,288.43                                              | 259,017.32                                                     | 247,698.42                                                       | 5,541.62                                               |
| 04 January 2019         | 0.00                                                             | 25,372.13                                              | 261,278.41                                                     | 246,741.55                                                       | 5,520.12                                               |
| 11 January 2019         | 0.00                                                             | 26,870.71                                              | 270,842.20                                                     | 256,977.86                                                       | 5,573.12                                               |
| 18 January 2019         | 0.00                                                             | 26,596.81                                              | 273,835.17                                                     | 259,624.56                                                       | 5,736.10                                               |
| 25 January 2019         | 0.00                                                             | 26,800.62                                              | 276,688.92                                                     | 257,760.80                                                       | 5,759.21                                               |
| 01 February 2019        | 0.00                                                             | 22,908.83                                              | 285,742.71                                                     | 262,828.48                                                       | 5,778.85                                               |
| 08 February 2019        | 0.00                                                             | 30,307.49                                              | 288,823.58                                                     | 255,805.33                                                       | 5,859.40                                               |
| 15 February 2019        | 0.00                                                             | 28,644.35                                              | 286,590.67                                                     | 254,351.44                                                       | 5,494.04                                               |
| 22 February 2019        | 0.00                                                             | 28,013.92                                              | 283,860.31                                                     | 279,565.65                                                       | 5,587.64                                               |
| 01 March 2019           | 0.00                                                             | 27,150.21                                              | 280,427.98                                                     | 264,876.27                                                       | 5,688.77                                               |
| 08 March 2019           | 0.00                                                             | 35,934.14                                              | 302,880.11                                                     | 252,174.25                                                       | 5,847.77                                               |
| 15 March 2019           | 0.00                                                             | 26,811.43                                              | 295,492.03                                                     | 243,892.54                                                       | 5,744.08                                               |
| 22 March 2019           | 0.00                                                             | 25,411.84                                              | 298,772.19                                                     | 207,096.11                                                       | 6,182.09                                               |
| 29 March 2019           | 0.00                                                             | 27,641.18                                              | 275,166.76                                                     | 187,113.08                                                       | 6,273.01                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |
| 05 October 2018         | 44,057.55                                                      | 286.01                                                           | 157,907.04                                             | 1,016,031.60                                                   | 79,960.64                                                        |
| 12 October 2018         | 45,203.12                                                      | 291.67                                                           | 162,222.90                                             | 1,050,802.61                                                   | 82,946.04                                                        |
| 19 October 2018         | 45,026.28                                                      | 289.87                                                           | 159,634.73                                             | 1,035,842.87                                                   | 80,664.90                                                        |
| 26 October 2018         | 44,045.54                                                      | 284.68                                                           | 164,572.01                                             | 1,048,050.17                                                   | 80,054.29                                                        |
| 02 November 2018        | 45,732.24                                                      | 282.14                                                           | 166,506.84                                             | 1,053,605.13                                                   | 86,284.38                                                        |
| 09 November 2018        | 42,777.09                                                      | 290.18                                                           | 165,320.69                                             | 1,062,510.86                                                   | 80,317.02                                                        |
| 16 November 2018        | 43,458.39                                                      | 287.27                                                           | 166,389.28                                             | 1,074,253.16                                                   | 79,720.22                                                        |
| 23 November 2018        | 41,907.43                                                      | 282.43                                                           | 168,912.94                                             | 1,095,680.89                                                   | 81,194.29                                                        |
| 30 November 2018        | 41,957.78                                                      | 283.48                                                           | 170,523.28                                             | 1,083,979.32                                                   | 81,452.45                                                        |
| 07 December 2018        | 41,881.51                                                      | 281.46                                                           | 171,325.89                                             | 1,096,150.89                                                   | 87,909.84                                                        |
| 14 December 2018        | 41,971.06                                                      | 279.15                                                           | 174,037.79                                             | 1,092,102.74                                                   | 92,288.47                                                        |
| 21 December 2018        | 40,733.22                                                      | 278.76                                                           | 176,548.09                                             | 1,071,810.39                                                   | 74,264.38                                                        |
| 28 December 2018        | 39,815.75                                                      | 279.25                                                           | 177,043.32                                             | 1,082,008.70                                                   | 74,292.90                                                        |
| 04 January 2019         | 39,765.64                                                      | 278.72                                                           | 180,705.61                                             | 1,105,032.56                                                   | 75,250.43                                                        |
| 11 January 2019         | 42,049.56                                                      | 281.78                                                           | 183,573.31                                             | 1,128,436.13                                                   | 76,171.50                                                        |
| 18 January 2019         | 43,501.54                                                      | 287.05                                                           | 181,226.51                                             | 1,114,960.12                                                   | 75,927.08                                                        |
| 25 January 2019         | 43,630.03                                                      | 1,537.37                                                         | 184,506.92                                             | 1,135,405.00                                                   | 77,639.52                                                        |
| 01 February 2019        | 44,194.44                                                      | 1,542.62                                                         | 178,894.81                                             | 1,142,488.43                                                   | 74,559.85                                                        |
| 08 February 2019        | 45,339.57                                                      | 1,538.58                                                         | 182,651.59                                             | 1,140,898.88                                                   | 77,379.56                                                        |
| 15 February 2019        | 45,818.68                                                      | 1,507.03                                                         | 180,865.89                                             | 1,142,110.31                                                   | 76,686.11                                                        |
| 22 February 2019        | 46,676.04                                                      | 1,528.72                                                         | 181,851.24                                             | 1,156,648.83                                                   | 74,744.91                                                        |
| 01 March 2019           | 51,113.12                                                      | 1,558.63                                                         | 182,215.35                                             | 1,136,653.14                                                   | 72,319.47                                                        |
| 08 March 2019           | 53,072.08                                                      | 1,542.41                                                         | 184,783.43                                             | 1,138,968.63                                                   | 68,894.98                                                        |
| 15 March 2019           | 51,932.18                                                      | 1,531.12                                                         | 183,114.19                                             | 1,148,660.47                                                   | 56,506.64                                                        |
| 22 March 2019           | 53,322.36                                                      | 1,545.47                                                         | 178,990.82                                             | 1,158,581.91                                                   | 45,875.63                                                        |
| 29 March 2019           | 51,391.07                                                      | 3,523.75                                                         | 181,334.24                                             | 1,172,456.07                                                   | 47,416.57                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |
| 05 October 2018         | 97,095.93                                             | 2,293,133.84                                                  | 38.28                                                           | 524,092.95                                               | 4,317,051.18                                                     |
| 12 October 2018         | 97,126.58                                             | 2,311,742.46                                                  | 38.28                                                           | 543,862.79                                               | 4,332,691.49                                                     |
| 19 October 2018         | 96,843.10                                             | 2,297,162.69                                                  | 38.27                                                           | 594,686.31                                               | 4,452,611.77                                                     |
| 26 October 2018         | 99,024.71                                             | 2,311,771.29                                                  | 38.26                                                           | 635,286.07                                               | 4,494,583.61                                                     |
| 02 November 2018        | 106,367.00                                            | 2,339,582.57                                                  | 38.26                                                           | 528,397.89                                               | 4,421,700.29                                                     |
| 09 November 2018        | 104,803.02                                            | 2,377,305.89                                                  | 38.31                                                           | 540,534.99                                               | 4,415,681.75                                                     |
| 16 November 2018        | 107,188.56                                            | 2,407,641.47                                                  | 38.31                                                           | 572,423.11                                               | 4,485,867.12                                                     |
| 23 November 2018        | 106,860.77                                            | 2,452,188.14                                                  | 89.36                                                           | 521,671.32                                               | 4,613,032.19                                                     |
| 30 November 2018        | 106,374.19                                            | 2,447,227.12                                                  | 115.01                                                          | 725,455.73                                               | 4,856,506.74                                                     |
| 07 December 2018        | 105,676.02                                            | 2,491,102.74                                                  | 115.20                                                          | 692,601.59                                               | 4,679,769.33                                                     |
| 14 December 2018        | 104,988.60                                            | 2,519,725.50                                                  | 115.19                                                          | 951,856.33                                               | 4,810,142.84                                                     |
| 21 December 2018        | 103,351.99                                            | 2,544,242.50                                                  | 115.00                                                          | 1,113,945.03                                             | 4,742,353.94                                                     |
| 28 December 2018        | 103,957.00                                            | 2,520,576.04                                                  | 268.25                                                          | 996,054.95                                               | 4,625,505.21                                                     |
| 04 January 2019         | 99,645.36                                             | 2,584,069.55                                                  | 268.09                                                          | 852,943.23                                               | 4,554,135.26                                                     |
| 11 January 2019         | 98,492.39                                             | 2,349,955.69                                                  | 267.92                                                          | 450,688.65                                               | 4,743,239.67                                                     |
| 18 January 2019         | 98,432.97                                             | 2,348,688.67                                                  | 267.76                                                          | 455,080.81                                               | 4,633,645.77                                                     |
| 25 January 2019         | 99,545.84                                             | 2,400,231.16                                                  | 267.69                                                          | 556,454.84                                               | 4,557,369.34                                                     |
| 01 February 2019        | 103,609.40                                            | 2,457,146.97                                                  | 267.77                                                          | 518,233.34                                               | 4,557,777.26                                                     |
| 08 February 2019        | 104,193.80                                            | 2,435,793.87                                                  | 267.63                                                          | 332,292.55                                               | 4,432,132.09                                                     |
| 15 February 2019        | 103,226.68                                            | 2,468,133.70                                                  | 267.61                                                          | 529,575.69                                               | 4,677,886.64                                                     |
| 22 February 2019        | 104,582.60                                            | 2,523,039.35                                                  | 267.61                                                          | 495,668.23                                               | 4,667,836.51                                                     |
| 01 March 2019           | 106,286.53                                            | 2,557,780.88                                                  | 267.53                                                          | 588,651.69                                               | 4,604,391.23                                                     |
| 08 March 2019           | 110,387.15                                            | 2,590,335.91                                                  | 267.52                                                          | 1,096,032.97                                             | 4,920,806.47                                                     |
| 15 March 2019           | 110,991.49                                            | 2,599,920.73                                                  | 267.52                                                          | 695,144.91                                               | 4,767,658.31                                                     |
| 22 March 2019           | 113,817.86                                            | 2,616,968.09                                                  | 267.53                                                          | 873,053.24                                               | 4,906,016.38                                                     |
| 29 March 2019           | 116,125.18                                            | 2,660,319.61                                                  | 267.56                                                          | 969,325.35                                               | 5,066,340.22                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 05 October 2018         | 1,041,297.54                                                       | 423,247.75                                                   | 4,421,928.08                                                         | 1,328,800.00                                                           | 217,492.65                                                    |
| 12 October 2018         | 1,113,321.02                                                       | 447,004.34                                                   | 4,441,825.48                                                         | 1,396,085.93                                                           | 225,137.20                                                    |
| 19 October 2018         | 1,132,721.88                                                       | 494,827.90                                                   | 4,465,521.87                                                         | 1,419,696.87                                                           | 229,184.59                                                    |
| 26 October 2018         | 1,132,507.90                                                       | 519,101.53                                                   | 4,522,554.07                                                         | 1,413,869.93                                                           | 243,817.88                                                    |
| 02 November 2018        | 1,090,709.35                                                       | 436,143.53                                                   | 4,477,829.71                                                         | 1,373,711.07                                                           | 240,168.24                                                    |
| 09 November 2018        | 1,113,105.89                                                       | 433,488.34                                                   | 4,460,802.82                                                         | 1,402,109.91                                                           | 226,360.10                                                    |
| 16 November 2018        | 1,110,635.63                                                       | 471,064.37                                                   | 4,537,639.98                                                         | 1,414,731.21                                                           | 227,814.48                                                    |
| 23 November 2018        | 1,180,304.15                                                       | 405,563.56                                                   | 4,605,143.79                                                         | 1,483,545.07                                                           | 225,531.33                                                    |
| 30 November 2018        | 1,196,816.35                                                       | 584,772.70                                                   | 4,838,629.36                                                         | 1,497,087.76                                                           | 263,744.92                                                    |
| 07 December 2018        | 1,196,636.95                                                       | 549,269.32                                                   | 4,670,621.75                                                         | 1,512,660.49                                                           | 243,016.34                                                    |
| 14 December 2018        | 1,212,641.53                                                       | 792,384.63                                                   | 4,840,049.45                                                         | 1,558,523.58                                                           | 266,935.55                                                    |
| 21 December 2018        | 1,243,834.52                                                       | 950,882.60                                                   | 4,979,513.03                                                         | 1,573,069.18                                                           | 276,671.20                                                    |
| 28 December 2018        | 1,210,940.82                                                       | 840,490.18                                                   | 4,822,883.80                                                         | 1,567,780.47                                                           | 266,287.44                                                    |
| 04 January 2019         | 1,255,663.06                                                       | 708,717.24                                                   | 4,804,538.06                                                         | 1,588,870.77                                                           | 249,712.88                                                    |
| 11 January 2019         | 1,582,178.52                                                       | 340,834.28                                                   | 4,842,825.18                                                         | 1,922,277.68                                                           | 220,207.15                                                    |
| 18 January 2019         | 1,619,796.11                                                       | 334,637.75                                                   | 4,755,926.55                                                         | 1,960,843.25                                                           | 222,048.71                                                    |
| 25 January 2019         | 1,543,672.56                                                       | 438,638.54                                                   | 4,790,003.62                                                         | 1,874,812.20                                                           | 238,850.26                                                    |
| 01 February 2019        | 1,626,677.97                                                       | 400,930.71                                                   | 4,876,331.51                                                         | 1,907,719.01                                                           | 232,115.94                                                    |
| 08 February 2019        | 1,624,970.87                                                       | 281,722.31                                                   | 4,786,015.53                                                         | 1,894,802.24                                                           | 213,739.73                                                    |
| 15 February 2019        | 1,657,164.05                                                       | 425,744.08                                                   | 4,961,661.78                                                         | 1,920,757.53                                                           | 233,398.02                                                    |
| 22 February 2019        | 1,800,706.16                                                       | 385,886.29                                                   | 5,004,417.74                                                         | 2,078,391.95                                                           | 235,702.98                                                    |
| 01 March 2019           | 1,544,093.19                                                       | 466,667.58                                                   | 4,976,072.38                                                         | 1,775,914.30                                                           | 248,556.62                                                    |
| 08 March 2019           | 1,602,242.10                                                       | 908,468.68                                                   | 5,268,083.43                                                         | 1,819,167.54                                                           | 316,297.86                                                    |
| 15 March 2019           | 1,760,173.86                                                       | 547,990.90                                                   | 5,108,158.63                                                         | 1,954,961.17                                                           | 260,454.85                                                    |
| 22 March 2019           | 1,986,608.34                                                       | 707,957.02                                                   | 5,293,010.64                                                         | 2,107,870.62                                                           | 263,218.03                                                    |
| 29 March 2019           | 2,056,782.20                                                       | 792,029.80                                                   | 5,405,499.61                                                         | 2,161,957.80                                                           | 272,296.86                                                    |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 05 October 2018         | 1,903,208.43                                                           | 139,397.48                                                               | 322,115.21                                                     | 2,743,861.51                                                           | 126,893.70                                                               |
| 12 October 2018         | 1,934,802.01                                                           | 148,283.62                                                               | 318,630.58                                                     | 2,773,058.03                                                           | 118,334.04                                                               |
| 19 October 2018         | 1,930,468.26                                                           | 154,754.57                                                               | 313,299.51                                                     | 2,755,737.85                                                           | 120,135.50                                                               |
| 26 October 2018         | 1,955,560.90                                                           | 157,047.48                                                               | 318,120.25                                                     | 2,767,164.04                                                           | 122,851.40                                                               |
| 02 November 2018        | 1,936,744.31                                                           | 176,188.39                                                               | 317,290.13                                                     | 2,779,032.03                                                           | 123,331.64                                                               |
| 09 November 2018        | 1,968,809.41                                                           | 163,490.82                                                               | 320,121.46                                                     | 2,815,209.46                                                           | 126,405.36                                                               |
| 16 November 2018        | 2,005,564.28                                                           | 162,789.78                                                               | 318,402.70                                                     | 2,840,308.71                                                           | 127,330.79                                                               |
| 23 November 2018        | 2,039,639.00                                                           | 166,463.58                                                               | 324,362.68                                                     | 2,889,051.96                                                           | 130,440.06                                                               |
| 30 November 2018        | 2,091,045.36                                                           | 170,686.05                                                               | 350,806.54                                                     | 2,896,882.34                                                           | 132,886.55                                                               |
| 07 December 2018        | 2,082,266.76                                                           | 165,963.80                                                               | 322,202.44                                                     | 2,911,361.32                                                           | 134,955.57                                                               |
| 14 December 2018        | 2,109,871.33                                                           | 168,465.46                                                               | 322,425.63                                                     | 2,944,473.69                                                           | 137,098.51                                                               |
| 21 December 2018        | 2,057,810.46                                                           | 139,482.79                                                               | 318,998.48                                                     | 2,884,404.03                                                           | 147,445.35                                                               |
| 28 December 2018        | 2,044,960.14                                                           | 144,710.08                                                               | 317,224.73                                                     | 2,884,284.56                                                           | 135,758.45                                                               |
| 04 January 2019         | 2,063,229.71                                                           | 142,341.92                                                               | 314,785.62                                                     | 2,914,942.23                                                           | 137,159.59                                                               |
| 11 January 2019         | 2,101,212.39                                                           | 145,921.19                                                               | 310,550.57                                                     | 2,945,344.74                                                           | 139,438.81                                                               |
| 18 January 2019         | 2,086,868.19                                                           | 144,619.61                                                               | 309,259.75                                                     | 2,935,016.70                                                           | 141,468.91                                                               |
| 25 January 2019         | 2,061,520.94                                                           | 145,906.95                                                               | 302,810.95                                                     | 2,913,166.67                                                           | 141,304.23                                                               |
| 01 February 2019        | 2,047,170.94                                                           | 145,173.33                                                               | 294,232.08                                                     | 2,933,407.59                                                           | 144,216.45                                                               |
| 08 February 2019        | 2,034,225.38                                                           | 151,487.32                                                               | 289,843.01                                                     | 2,908,238.15                                                           | 145,662.63                                                               |
| 15 February 2019        | 2,081,076.79                                                           | 157,775.25                                                               | 301,794.19                                                     | 2,945,871.00                                                           | 146,981.78                                                               |
| 22 February 2019        | 2,111,667.22                                                           | 162,498.33                                                               | 302,568.72                                                     | 2,974,917.63                                                           | 147,139.43                                                               |
| 01 March 2019           | 2,111,539.60                                                           | 159,168.87                                                               | 306,676.16                                                     | 2,979,202.47                                                           | 153,014.61                                                               |
| 08 March 2019           | 2,189,813.44                                                           | 158,206.09                                                               | 324,000.52                                                     | 3,047,766.96                                                           | 155,175.88                                                               |
| 15 March 2019           | 2,184,024.83                                                           | 153,521.69                                                               | 311,569.44                                                     | 3,072,157.87                                                           | 161,412.79                                                               |
| 22 March 2019           | 2,189,601.45                                                           | 122,685.31                                                               | 314,795.88                                                     | 3,080,325.27                                                           | 161,419.27                                                               |
| 29 March 2019           | 2,220,925.23                                                           | 121,071.94                                                               | 328,708.54                                                     | 3,131,204.74                                                           | 156,785.55                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 05 October 2018         | 146,301.73                                                      | 1,336,580.60                                                            | 18,567.71                                                                 | 19,348.85                                                        | 183,253.61                                                               |
| 12 October 2018         | 146,448.99                                                      | 1,344,833.69                                                            | 18,811.68                                                                 | 18,589.14                                                        | 183,094.69                                                               |
| 19 October 2018         | 146,304.24                                                      | 1,363,680.83                                                            | 18,910.31                                                                 | 18,444.04                                                        | 182,778.63                                                               |
| 26 October 2018         | 147,142.37                                                      | 1,361,983.74                                                            | 20,259.41                                                                 | 18,700.66                                                        | 184,657.31                                                               |
| 02 November 2018        | 148,341.40                                                      | 1,359,394.52                                                            | 20,280.91                                                                 | 20,843.38                                                        | 183,281.93                                                               |
| 09 November 2018        | 147,262.02                                                      | 1,371,768.66                                                            | 21,024.73                                                                 | 20,987.93                                                        | 186,175.19                                                               |
| 16 November 2018        | 147,684.30                                                      | 1,378,660.87                                                            | 20,543.91                                                                 | 21,630.10                                                        | 187,277.50                                                               |
| 23 November 2018        | 149,960.69                                                      | 1,394,805.58                                                            | 21,329.96                                                                 | 23,597.36                                                        | 188,387.16                                                               |
| 30 November 2018        | 156,063.08                                                      | 1,402,095.26                                                            | 23,605.43                                                                 | 23,792.78                                                        | 190,814.21                                                               |
| 07 December 2018        | 150,667.87                                                      | 1,408,006.80                                                            | 24,319.12                                                                 | 18,823.87                                                        | 190,117.66                                                               |
| 14 December 2018        | 150,560.60                                                      | 1,428,316.07                                                            | 24,949.32                                                                 | 19,302.80                                                        | 190,767.43                                                               |
| 21 December 2018        | 149,508.92                                                      | 1,409,493.80                                                            | 22,537.61                                                                 | 18,887.90                                                        | 172,591.34                                                               |
| 28 December 2018        | 148,826.36                                                      | 1,402,186.29                                                            | 21,843.61                                                                 | 18,903.36                                                        | 173,372.09                                                               |
| 04 January 2019         | 149,393.19                                                      | 1,423,098.85                                                            | 22,256.16                                                                 | 18,958.70                                                        | 175,521.38                                                               |
| 11 January 2019         | 151,797.64                                                      | 1,456,375.08                                                            | 22,372.80                                                                 | 19,280.10                                                        | 178,280.17                                                               |
| 18 January 2019         | 152,382.01                                                      | 1,452,674.05                                                            | 23,048.69                                                                 | 19,293.60                                                        | 176,419.24                                                               |
| 25 January 2019         | 150,728.91                                                      | 1,438,816.45                                                            | 23,244.34                                                                 | 19,514.02                                                        | 178,455.97                                                               |
| 01 February 2019        | 153,284.53                                                      | 1,452,688.39                                                            | 24,641.01                                                                 | 19,443.34                                                        | 180,785.91                                                               |
| 08 February 2019        | 152,237.88                                                      | 1,449,445.93                                                            | 24,632.64                                                                 | 19,930.04                                                        | 181,609.66                                                               |
| 15 February 2019        | 151,525.23                                                      | 1,462,132.41                                                            | 24,523.99                                                                 | 20,425.40                                                        | 185,547.63                                                               |
| 22 February 2019        | 153,292.72                                                      | 1,471,394.55                                                            | 25,470.83                                                                 | 20,127.95                                                        | 189,134.48                                                               |
| 01 March 2019           | 154,636.87                                                      | 1,477,409.68                                                            | 21,325.11                                                                 | 19,967.61                                                        | 188,677.96                                                               |
| 08 March 2019           | 157,258.30                                                      | 1,507,855.30                                                            | 21,878.36                                                                 | 20,626.95                                                        | 198,507.16                                                               |
| 15 March 2019           | 154,697.20                                                      | 1,537,943.27                                                            | 24,550.21                                                                 | 19,883.20                                                        | 199,158.74                                                               |
| 22 March 2019           | 156,697.13                                                      | 1,498,086.60                                                            | 20,206.11                                                                 | 20,740.26                                                        | 190,912.84                                                               |
| 29 March 2019           | 157,903.58                                                      | 1,527,227.18                                                            | 20,092.74                                                                 | 21,723.40                                                        | 197,140.59                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|--|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |  |
| 05 October 2018         | 542.42                                                                     | 9,794.79                                                         | 96,621.62                                                                | 865.60                                                                     | 4,998.59                                                      |  |
| 12 October 2018         | 543.09                                                                     | 10,057.75                                                        | 97,991.76                                                                | 906.14                                                                     | 5,059.68                                                      |  |
| 19 October 2018         | 541.47                                                                     | 10,256.32                                                        | 99,153.87                                                                | 903.18                                                                     | 5,120.33                                                      |  |
| 26 October 2018         | 539.80                                                                     | 10,003.61                                                        | 99,125.88                                                                | 902.07                                                                     | 5,169.30                                                      |  |
| 02 November 2018        | 573.83                                                                     | 9,934.98                                                         | 98,998.13                                                                | 896.34                                                                     | 5,651.56                                                      |  |
| 09 November 2018        | 677.94                                                                     | 10,289.35                                                        | 98,845.71                                                                | 897.31                                                                     | 6,016.86                                                      |  |
| 16 November 2018        | 677.09                                                                     | 10,415.63                                                        | 100,202.04                                                               | 894.24                                                                     | 5,827.85                                                      |  |
| 23 November 2018        | 678.86                                                                     | 10,451.86                                                        | 100,450.31                                                               | 898.61                                                                     | 6,009.84                                                      |  |
| 30 November 2018        | 745.91                                                                     | 11,024.90                                                        | 100,279.08                                                               | 895.28                                                                     | 6,414.49                                                      |  |
| 07 December 2018        | 744.07                                                                     | 10,990.48                                                        | 102,362.25                                                               | 896.75                                                                     | 6,239.47                                                      |  |
| 14 December 2018        | 741.97                                                                     | 11,339.63                                                        | 102,800.17                                                               | 895.82                                                                     | 6,154.71                                                      |  |
| 21 December 2018        | 636.13                                                                     | 11,048.48                                                        | 105,419.57                                                               | 900.12                                                                     | 6,123.89                                                      |  |
| 28 December 2018        | 639.41                                                                     | 11,089.17                                                        | 105,790.52                                                               | 906.22                                                                     | 6,121.68                                                      |  |
| 04 January 2019         | 668.30                                                                     | 11,160.73                                                        | 106,182.60                                                               | 920.27                                                                     | 6,165.37                                                      |  |
| 11 January 2019         | 661.93                                                                     | 11,428.38                                                        | 109,016.80                                                               | 926.02                                                                     | 6,734.45                                                      |  |
| 18 January 2019         | 657.66                                                                     | 11,419.72                                                        | 108,312.40                                                               | 921.61                                                                     | 6,719.26                                                      |  |
| 25 January 2019         | 697.62                                                                     | 11,657.79                                                        | 109,228.29                                                               | 919.92                                                                     | 6,634.57                                                      |  |
| 01 February 2019        | 700.82                                                                     | 11,597.45                                                        | 109,638.65                                                               | 924.84                                                                     | 6,925.26                                                      |  |
| 08 February 2019        | 717.51                                                                     | 12,086.81                                                        | 110,845.70                                                               | 921.50                                                                     | 7,037.94                                                      |  |
| 15 February 2019        | 714.16                                                                     | 11,960.84                                                        | 110,886.96                                                               | 911.70                                                                     | 6,999.72                                                      |  |
| 22 February 2019        | 632.57                                                                     | 11,960.99                                                        | 110,694.65                                                               | 912.83                                                                     | 6,963.13                                                      |  |
| 01 March 2019           | 631.81                                                                     | 12,091.16                                                        | 110,567.96                                                               | 913.48                                                                     | 7,023.43                                                      |  |
| 08 March 2019           | 628.87                                                                     | 12,380.46                                                        | 112,443.93                                                               | 907.26                                                                     | 7,402.48                                                      |  |
| 15 March 2019           | 631.94                                                                     | 12,057.86                                                        | 112,233.11                                                               | 908.83                                                                     | 6,985.19                                                      |  |
| 22 March 2019           | 532.06                                                                     | 12,066.37                                                        | 114,246.87                                                               | 960.20                                                                     | 7,028.61                                                      |  |
| 29 March 2019           | 622.39                                                                     | 11,861.23                                                        | 113,490.10                                                               | 986.15                                                                     | 7,282.77                                                      |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 05 October 2018         | 139,754.28                                                            | 169.36                                                                  | 285,753                                 | 12,271                                       | 255,881                                                 |
| 12 October 2018         | 141,207.05                                                            | 179.91                                                                  | 288,349                                 | 12,306                                       | 258,805                                                 |
| 19 October 2018         | 142,193.05                                                            | 179.57                                                                  | 286,575                                 | 12,347                                       | 256,742                                                 |
| 26 October 2018         | 142,310.22                                                            | 178.69                                                                  | 288,924                                 | 12,833                                       | 258,365                                                 |
| 02 November 2018        | 141,519.23                                                            | 177.63                                                                  | 288,348                                 | 12,763                                       | 257,634                                                 |
| 09 November 2018        | 142,006.92                                                            | 222.55                                                                  | 289,981                                 | 12,743                                       | 259,211                                                 |
| 16 November 2018        | 142,647.00                                                            | 223.38                                                                  | 293,738                                 | 12,837                                       | 262,694                                                 |
| 23 November 2018        | 142,334.95                                                            | 222.53                                                                  | 296,519                                 | 12,842                                       | 265,389                                                 |
| 30 November 2018        | 142,901.53                                                            | 221.83                                                                  | 296,044                                 | 13,781                                       | 263,738                                                 |
| 07 December 2018        | 145,912.35                                                            | 222.02                                                                  | 296,933                                 | 12,747                                       | 265,296                                                 |
| 14 December 2018        | 146,581.70                                                            | 222.17                                                                  | 299,898                                 | 12,755                                       | 268,009                                                 |
| 21 December 2018        | 145,496.42                                                            | 222.92                                                                  | 299,621                                 | 12,767                                       | 267,671                                                 |
| 28 December 2018        | 146,050.91                                                            | 223.62                                                                  | 299,220                                 | 12,773                                       | 267,334                                                 |
| 04 January 2019         | 148,752.78                                                            | 225.69                                                                  | 302,730                                 | 12,670                                       | 270,749                                                 |
| 11 January 2019         | 150,829.96                                                            | 227.60                                                                  | 304,277                                 | 12,746                                       | 271,779                                                 |
| 18 January 2019         | 149,888.17                                                            | 225.87                                                                  | 304,773                                 | 12,809                                       | 271,832                                                 |
| 25 January 2019         | 150,762.57                                                            | 330.42                                                                  | 305,885                                 | 12,762                                       | 272,757                                                 |
| 01 February 2019        | 150,214.47                                                            | 332.78                                                                  | 308,200                                 | 13,092                                       | 274,441                                                 |
| 08 February 2019        | 150,803.98                                                            | 331.95                                                                  | 307,000                                 | 12,589                                       | 273,404                                                 |
| 15 February 2019        | 151,185.66                                                            | 328.06                                                                  | 310,847                                 | 12,994                                       | 276,683                                                 |
| 22 February 2019        | 152,912.10                                                            | 328.64                                                                  | 312,435                                 | 13,109                                       | 277,956                                                 |
| 01 March 2019           | 150,415.74                                                            | 296.91                                                                  | 313,243                                 | 13,169                                       | 278,854                                                 |
| 08 March 2019           | 152,142.84                                                            | 380.99                                                                  | 320,260                                 | 14,325                                       | 285,374                                                 |
| 15 March 2019           | 151,982.97                                                            | 367.63                                                                  | 321,876                                 | 13,319                                       | 287,802                                                 |
| 22 March 2019           | 152,685.83                                                            | 325.83                                                                  | 324,547                                 | 13,514                                       | 290,283                                                 |
| 29 March 2019           | 154,103.39                                                            | 218.35                                                                  | 328,812                                 | 13,743                                       | 294,142                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         | By Product and Intention to Clear                   |                                                               |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 05 October 2018         | 17,601                                              | 8,555                                                         | 133,473                                                               | 8,605                                                                   | 3,716                                                             |
| 12 October 2018         | 17,238                                              | 8,566                                                         | 136,193                                                               | 9,130                                                                   | 3,740                                                             |
| 19 October 2018         | 17,486                                              | 8,583                                                         | 138,331                                                               | 9,326                                                                   | 3,764                                                             |
| 26 October 2018         | 17,726                                              | 8,660                                                         | 139,834                                                               | 9,512                                                                   | 4,173                                                             |
| 02 November 2018        | 17,951                                              | 8,832                                                         | 139,498                                                               | 9,747                                                                   | 3,931                                                             |
| 09 November 2018        | 18,027                                              | 8,826                                                         | 140,786                                                               | 9,803                                                                   | 3,917                                                             |
| 16 November 2018        | 18,207                                              | 8,907                                                         | 143,456                                                               | 9,931                                                                   | 3,930                                                             |
| 23 November 2018        | 18,288                                              | 8,962                                                         | 146,296                                                               | 10,020                                                                  | 3,880                                                             |
| 30 November 2018        | 18,525                                              | 8,992                                                         | 144,575                                                               | 10,207                                                                  | 4,789                                                             |
| 07 December 2018        | 18,890                                              | 8,992                                                         | 145,984                                                               | 10,524                                                                  | 3,755                                                             |
| 14 December 2018        | 19,134                                              | 9,004                                                         | 147,856                                                               | 10,707                                                                  | 3,751                                                             |
| 21 December 2018        | 19,183                                              | 8,976                                                         | 149,319                                                               | 10,796                                                                  | 3,791                                                             |
| 28 December 2018        | 19,113                                              | 8,971                                                         | 149,354                                                               | 10,725                                                                  | 3,802                                                             |
| 04 January 2019         | 19,311                                              | 8,918                                                         | 151,940                                                               | 10,917                                                                  | 3,752                                                             |
| 11 January 2019         | 19,752                                              | 8,997                                                         | 152,016                                                               | 11,273                                                                  | 3,749                                                             |
| 18 January 2019         | 20,132                                              | 9,020                                                         | 151,853                                                               | 11,581                                                                  | 3,789                                                             |
| 25 January 2019         | 20,366                                              | 9,012                                                         | 152,879                                                               | 11,754                                                                  | 3,750                                                             |
| 01 February 2019        | 20,667                                              | 9,118                                                         | 154,833                                                               | 12,184                                                                  | 3,974                                                             |
| 08 February 2019        | 21,007                                              | 9,128                                                         | 154,615                                                               | 12,469                                                                  | 3,461                                                             |
| 15 February 2019        | 21,170                                              | 9,172                                                         | 157,096                                                               | 12,671                                                                  | 3,822                                                             |
| 22 February 2019        | 21,370                                              | 9,266                                                         | 157,648                                                               | 12,860                                                                  | 3,843                                                             |
| 01 March 2019           | 21,220                                              | 9,310                                                         | 157,959                                                               | 12,826                                                                  | 3,859                                                             |
| 08 March 2019           | 20,561                                              | 9,412                                                         | 162,610                                                               | 12,262                                                                  | 4,913                                                             |
| 15 March 2019           | 20,755                                              | 9,439                                                         | 165,151                                                               | 12,343                                                                  | 3,880                                                             |
| 22 March 2019           | 20,750                                              | 9,569                                                         | 167,830                                                               | 12,399                                                                  | 3,945                                                             |
| 29 March 2019           | 20,927                                              | 9,692                                                         | 171,045                                                               | 12,480                                                                  | 4,051                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 05 October 2018         | 122,408                                                                   | 8,996                                                                       | 3,174                                           | 48,328                                                  | 593                                                       |
| 12 October 2018         | 122,612                                                                   | 8,108                                                                       | 3,184                                           | 48,664                                                  | 567                                                       |
| 19 October 2018         | 118,411                                                                   | 8,160                                                                       | 3,219                                           | 48,902                                                  | 582                                                       |
| 26 October 2018         | 118,531                                                                   | 8,214                                                                       | 3,339                                           | 48,799                                                  | 586                                                       |
| 02 November 2018        | 118,136                                                                   | 8,204                                                                       | 3,308                                           | 48,762                                                  | 601                                                       |
| 09 November 2018        | 118,425                                                                   | 8,224                                                                       | 3,255                                           | 48,898                                                  | 623                                                       |
| 16 November 2018        | 119,238                                                                   | 8,276                                                                       | 3,267                                           | 49,951                                                  | 637                                                       |
| 23 November 2018        | 119,093                                                                   | 8,268                                                                       | 3,262                                           | 49,185                                                  | 656                                                       |
| 30 November 2018        | 119,163                                                                   | 8,318                                                                       | 3,484                                           | 49,630                                                  | 673                                                       |
| 07 December 2018        | 119,313                                                                   | 8,366                                                                       | 3,265                                           | 49,712                                                  | 669                                                       |
| 14 December 2018        | 120,154                                                                   | 8,427                                                                       | 3,260                                           | 50,517                                                  | 676                                                       |
| 21 December 2018        | 118,352                                                                   | 8,388                                                                       | 3,248                                           | 50,449                                                  | 634                                                       |
| 28 December 2018        | 117,980                                                                   | 8,388                                                                       | 3,246                                           | 50,591                                                  | 646                                                       |
| 04 January 2019         | 118,810                                                                   | 8,394                                                                       | 3,247                                           | 51,053                                                  | 638                                                       |
| 11 January 2019         | 119,763                                                                   | 8,479                                                                       | 3,262                                           | 52,311                                                  | 650                                                       |
| 18 January 2019         | 119,979                                                                   | 8,551                                                                       | 3,272                                           | 53,021                                                  | 653                                                       |
| 25 January 2019         | 119,878                                                                   | 8,612                                                                       | 3,208                                           | 53,218                                                  | 644                                                       |
| 01 February 2019        | 119,608                                                                   | 8,483                                                                       | 3,367                                           | 53,175                                                  | 639                                                       |
| 08 February 2019        | 118,789                                                                   | 8,538                                                                       | 3,523                                           | 53,659                                                  | 662                                                       |
| 15 February 2019        | 119,587                                                                   | 8,499                                                                       | 3,322                                           | 53,515                                                  | 668                                                       |
| 22 February 2019        | 120,308                                                                   | 8,510                                                                       | 3,312                                           | 54,197                                                  | 655                                                       |
| 01 March 2019           | 120,896                                                                   | 8,394                                                                       | 3,314                                           | 54,126                                                  | 641                                                       |
| 08 March 2019           | 122,765                                                                   | 8,299                                                                       | 3,558                                           | 54,888                                                  | 650                                                       |
| 15 March 2019           | 122,651                                                                   | 8,412                                                                       | 3,344                                           | 55,366                                                  | 637                                                       |
| 22 March 2019           | 122,453                                                                   | 8,351                                                                       | 3,376                                           | 55,672                                                  | 597                                                       |
| 29 March 2019           | 123,097                                                                   | 8,447                                                                       | 3,428                                           | 56,415                                                  | 612                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 05 October 2018         | 0                                                     | 33,889                                                        | 0                                                               | 212                                                   | 3,879                                                         |
| 12 October 2018         | 0                                                     | 34,691                                                        | 0                                                               | 212                                                   | 3,887                                                         |
| 19 October 2018         | 0                                                     | 30,981                                                        | 0                                                               | 212                                                   | 3,909                                                         |
| 26 October 2018         | 0                                                     | 31,797                                                        | 0                                                               | 176                                                   | 3,897                                                         |
| 02 November 2018        | 0                                                     | 31,410                                                        | 0                                                               | 218                                                   | 3,946                                                         |
| 09 November 2018        | 0                                                     | 31,873                                                        | 0                                                               | 210                                                   | 3,962                                                         |
| 16 November 2018        | 0                                                     | 32,483                                                        | 0                                                               | 210                                                   | 3,968                                                         |
| 23 November 2018        | 0                                                     | 33,048                                                        | 0                                                               | 210                                                   | 3,991                                                         |
| 30 November 2018        | 0                                                     | 33,349                                                        | 0                                                               | 260                                                   | 4,030                                                         |
| 07 December 2018        | 0                                                     | 33,350                                                        | 0                                                               | 172                                                   | 4,034                                                         |
| 14 December 2018        | 0                                                     | 34,091                                                        | 0                                                               | 176                                                   | 4,037                                                         |
| 21 December 2018        | 0                                                     | 34,655                                                        | 0                                                               | 175                                                   | 4,035                                                         |
| 28 December 2018        | 0                                                     | 34,570                                                        | 0                                                               | 175                                                   | 4,022                                                         |
| 04 January 2019         | 0                                                     | 35,362                                                        | 0                                                               | 175                                                   | 4,071                                                         |
| 11 January 2019         | 0                                                     | 36,457                                                        | 0                                                               | 173                                                   | 4,104                                                         |
| 18 January 2019         | 0                                                     | 37,105                                                        | 0                                                               | 175                                                   | 4,132                                                         |
| 25 January 2019         | 0                                                     | 37,362                                                        | 0                                                               | 217                                                   | 4,195                                                         |
| 01 February 2019        | 0                                                     | 38,098                                                        | 0                                                               | 145                                                   | 4,227                                                         |
| 08 February 2019        | 0                                                     | 37,968                                                        | 0                                                               | 204                                                   | 4,274                                                         |
| 15 February 2019        | 0                                                     | 38,558                                                        | 0                                                               | 211                                                   | 4,285                                                         |
| 22 February 2019        | 0                                                     | 38,735                                                        | 0                                                               | 175                                                   | 4,252                                                         |
| 01 March 2019           | 0                                                     | 39,943                                                        | 0                                                               | 176                                                   | 4,204                                                         |
| 08 March 2019           | 0                                                     | 41,815                                                        | 0                                                               | 278                                                   | 4,464                                                         |
| 15 March 2019           | 0                                                     | 42,655                                                        | 0                                                               | 174                                                   | 4,410                                                         |
| 22 March 2019           | 0                                                     | 42,911                                                        | 0                                                               | 201                                                   | 4,437                                                         |
| 29 March 2019           | 0                                                     | 43,236                                                        | 0                                                               | 217                                                   | 4,385                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 05 October 2018         | 413                                                             | 80                                                    | 1,026                                                         | 4                                                               | 1,897                                              |
| 12 October 2018         | 423                                                             | 80                                                    | 1,016                                                         | 4                                                               | 1,900                                              |
| 19 October 2018         | 438                                                             | 80                                                    | 1,020                                                         | 4                                                               | 1,896                                              |
| 26 October 2018         | 461                                                             | 80                                                    | 1,015                                                         | 4                                                               | 1,913                                              |
| 02 November 2018        | 470                                                             | 116                                                   | 1,045                                                         | 4                                                               | 1,967                                              |
| 09 November 2018        | 471                                                             | 134                                                   | 988                                                           | 4                                                               | 1,943                                              |
| 16 November 2018        | 471                                                             | 134                                                   | 1,017                                                         | 4                                                               | 1,941                                              |
| 23 November 2018        | 476                                                             | 132                                                   | 1,021                                                         | 4                                                               | 1,947                                              |
| 30 November 2018        | 475                                                             | 138                                                   | 1,023                                                         | 4                                                               | 1,990                                              |
| 07 December 2018        | 477                                                             | 80                                                    | 1,020                                                         | 4                                                               | 1,961                                              |
| 14 December 2018        | 493                                                             | 79                                                    | 1,024                                                         | 4                                                               | 1,970                                              |
| 21 December 2018        | 501                                                             | 81                                                    | 1,007                                                         | 4                                                               | 2,016                                              |
| 28 December 2018        | 504                                                             | 81                                                    | 971                                                           | 4                                                               | 2,020                                              |
| 04 January 2019         | 502                                                             | 79                                                    | 973                                                           | 4                                                               | 2,025                                              |
| 11 January 2019         | 509                                                             | 75                                                    | 999                                                           | 4                                                               | 2,031                                              |
| 18 January 2019         | 519                                                             | 80                                                    | 1,016                                                         | 4                                                               | 2,050                                              |
| 25 January 2019         | 528                                                             | 80                                                    | 1,003                                                         | 9                                                               | 2,075                                              |
| 01 February 2019        | 546                                                             | 80                                                    | 1,016                                                         | 9                                                               | 1,988                                              |
| 08 February 2019        | 548                                                             | 95                                                    | 1,100                                                         | 9                                                               | 2,116                                              |
| 15 February 2019        | 552                                                             | 80                                                    | 1,124                                                         | 9                                                               | 2,056                                              |
| 22 February 2019        | 568                                                             | 80                                                    | 1,124                                                         | 8                                                               | 2,089                                              |
| 01 March 2019           | 564                                                             | 80                                                    | 1,189                                                         | 8                                                               | 2,071                                              |
| 08 March 2019           | 579                                                             | 112                                                   | 1,202                                                         | 8                                                               | 2,170                                              |
| 15 March 2019           | 573                                                             | 84                                                    | 1,177                                                         | 8                                                               | 2,094                                              |
| 22 March 2019           | 546                                                             | 80                                                    | 1,185                                                         | 8                                                               | 2,099                                              |
| 29 March 2019           | 511                                                             | 78                                                    | 1,144                                                         | 9                                                               | 2,147                                              |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 05 October 2018         | 15,580                                                        | 217                                                             | 2,536                                                 | 57,648                                                        | 3                                                               |
| 12 October 2018         | 15,662                                                        | 226                                                             | 2,538                                                 | 58,143                                                        | 3                                                               |
| 19 October 2018         | 15,661                                                        | 226                                                             | 2,545                                                 | 58,164                                                        | 3                                                               |
| 26 October 2018         | 15,741                                                        | 227                                                             | 2,580                                                 | 58,569                                                        | 3                                                               |
| 02 November 2018        | 15,874                                                        | 233                                                             | 2,698                                                 | 58,673                                                        | 3                                                               |
| 09 November 2018        | 16,035                                                        | 234                                                             | 2,682                                                 | 59,330                                                        | 3                                                               |
| 16 November 2018        | 16,072                                                        | 235                                                             | 2,742                                                 | 59,985                                                        | 3                                                               |
| 23 November 2018        | 16,170                                                        | 238                                                             | 2,745                                                 | 60,678                                                        | 5                                                               |
| 30 November 2018        | 15,995                                                        | 242                                                             | 2,770                                                 | 59,629                                                        | 6                                                               |
| 07 December 2018        | 16,158                                                        | 251                                                             | 2,727                                                 | 60,077                                                        | 6                                                               |
| 14 December 2018        | 16,181                                                        | 256                                                             | 2,734                                                 | 60,715                                                        | 6                                                               |
| 21 December 2018        | 16,185                                                        | 249                                                             | 2,706                                                 | 61,157                                                        | 6                                                               |
| 28 December 2018        | 16,215                                                        | 248                                                             | 2,706                                                 | 60,990                                                        | 11                                                              |
| 04 January 2019         | 16,214                                                        | 247                                                             | 2,583                                                 | 61,990                                                        | 11                                                              |
| 11 January 2019         | 16,489                                                        | 250                                                             | 2,565                                                 | 56,992                                                        | 11                                                              |
| 18 January 2019         | 16,437                                                        | 250                                                             | 2,579                                                 | 56,156                                                        | 11                                                              |
| 25 January 2019         | 16,573                                                        | 258                                                             | 2,606                                                 | 57,010                                                        | 11                                                              |
| 01 February 2019        | 16,626                                                        | 259                                                             | 2,673                                                 | 57,900                                                        | 11                                                              |
| 08 February 2019        | 16,782                                                        | 263                                                             | 2,673                                                 | 57,775                                                        | 11                                                              |
| 15 February 2019        | 16,830                                                        | 263                                                             | 2,682                                                 | 58,177                                                        | 11                                                              |
| 22 February 2019        | 16,909                                                        | 262                                                             | 2,726                                                 | 59,014                                                        | 11                                                              |
| 01 March 2019           | 16,725                                                        | 258                                                             | 2,736                                                 | 59,925                                                        | 11                                                              |
| 08 March 2019           | 16,793                                                        | 255                                                             | 2,785                                                 | 60,760                                                        | 11                                                              |
| 15 March 2019           | 16,795                                                        | 241                                                             | 2,772                                                 | 61,045                                                        | 11                                                              |
| 22 March 2019           | 16,878                                                        | 233                                                             | 2,832                                                 | 61,920                                                        | 11                                                              |
| 29 March 2019           | 17,014                                                        | 238                                                             | 2,867                                                 | 63,088                                                        | 11                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 05 October 2018         | 4,372                                                    | 95,532                                                           | 16,371                                                             | 2,107                                                        | 54,970                                                               |
| 12 October 2018         | 4,392                                                    | 96,743                                                           | 16,015                                                             | 2,101                                                        | 55,303                                                               |
| 19 October 2018         | 4,395                                                    | 98,107                                                           | 16,233                                                             | 2,110                                                        | 55,215                                                               |
| 26 October 2018         | 4,745                                                    | 98,547                                                           | 16,445                                                             | 2,172                                                        | 55,441                                                               |
| 02 November 2018        | 4,456                                                    | 97,924                                                           | 16,640                                                             | 2,256                                                        | 55,481                                                               |
| 09 November 2018        | 4,519                                                    | 98,125                                                           | 16,692                                                             | 2,226                                                        | 55,563                                                               |
| 16 November 2018        | 4,543                                                    | 99,220                                                           | 16,857                                                             | 2,265                                                        | 56,072                                                               |
| 23 November 2018        | 4,546                                                    | 101,297                                                          | 16,909                                                             | 2,272                                                        | 56,592                                                               |
| 30 November 2018        | 5,139                                                    | 100,083                                                          | 17,125                                                             | 2,372                                                        | 56,414                                                               |
| 07 December 2018        | 4,542                                                    | 100,945                                                          | 17,483                                                             | 2,291                                                        | 56,547                                                               |
| 14 December 2018        | 4,536                                                    | 101,445                                                          | 17,699                                                             | 2,293                                                        | 57,201                                                               |
| 21 December 2018        | 4,541                                                    | 100,184                                                          | 17,789                                                             | 2,282                                                        | 58,406                                                               |
| 28 December 2018        | 4,545                                                    | 99,976                                                           | 17,700                                                             | 2,281                                                        | 58,001                                                               |
| 04 January 2019         | 4,561                                                    | 101,087                                                          | 17,909                                                             | 2,215                                                        | 58,868                                                               |
| 11 January 2019         | 4,640                                                    | 104,428                                                          | 18,328                                                             | 2,216                                                        | 58,917                                                               |
| 18 January 2019         | 4,653                                                    | 103,966                                                          | 18,695                                                             | 2,217                                                        | 58,607                                                               |
| 25 January 2019         | 4,576                                                    | 103,397                                                          | 18,916                                                             | 2,225                                                        | 59,367                                                               |
| 01 February 2019        | 4,839                                                    | 103,399                                                          | 19,203                                                             | 2,313                                                        | 59,990                                                               |
| 08 February 2019        | 3,978                                                    | 101,847                                                          | 19,514                                                             | 2,264                                                        | 59,632                                                               |
| 15 February 2019        | 4,643                                                    | 104,195                                                          | 19,667                                                             | 2,318                                                        | 60,356                                                               |
| 22 February 2019        | 4,727                                                    | 103,726                                                          | 19,866                                                             | 2,343                                                        | 61,057                                                               |
| 01 March 2019           | 4,792                                                    | 102,743                                                          | 19,738                                                             | 2,351                                                        | 60,781                                                               |
| 08 March 2019           | 5,422                                                    | 105,453                                                          | 19,058                                                             | 2,529                                                        | 61,990                                                               |
| 15 March 2019           | 4,851                                                    | 106,354                                                          | 19,285                                                             | 2,395                                                        | 62,134                                                               |
| 22 March 2019           | 4,926                                                    | 107,281                                                          | 19,355                                                             | 2,474                                                        | 63,711                                                               |
| 29 March 2019           | 5,006                                                    | 108,861                                                          | 19,546                                                             | 2,529                                                        | 63,895                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 05 October 2018         | 6,150                                                                  | 1,888                                                         | 38,619                                                                | 3,466                                                                   | 3,980                                                         |
| 12 October 2018         | 6,352                                                                  | 1,928                                                         | 39,202                                                                | 3,413                                                                   | 3,970                                                         |
| 19 October 2018         | 6,478                                                                  | 1,941                                                         | 38,752                                                                | 3,475                                                                   | 3,989                                                         |
| 26 October 2018         | 6,517                                                                  | 2,002                                                         | 38,939                                                                | 3,538                                                                   | 4,099                                                         |
| 02 November 2018        | 6,568                                                                  | 1,998                                                         | 38,920                                                                | 3,593                                                                   | 4,088                                                         |
| 09 November 2018        | 6,609                                                                  | 2,009                                                         | 39,007                                                                | 3,612                                                                   | 4,076                                                         |
| 16 November 2018        | 6,655                                                                  | 2,042                                                         | 39,825                                                                | 3,649                                                                   | 4,081                                                         |
| 23 November 2018        | 6,682                                                                  | 2,041                                                         | 40,214                                                                | 3,662                                                                   | 4,084                                                         |
| 30 November 2018        | 6,749                                                                  | 2,126                                                         | 39,773                                                                | 3,703                                                                   | 4,254                                                         |
| 07 December 2018        | 6,894                                                                  | 2,017                                                         | 39,900                                                                | 3,746                                                                   | 4,021                                                         |
| 14 December 2018        | 6,931                                                                  | 2,039                                                         | 40,238                                                                | 3,827                                                                   | 3,990                                                         |
| 21 December 2018        | 7,018                                                                  | 2,042                                                         | 40,638                                                                | 3,814                                                                   | 3,989                                                         |
| 28 December 2018        | 6,993                                                                  | 2,045                                                         | 40,672                                                                | 3,808                                                                   | 3,994                                                         |
| 04 January 2019         | 7,082                                                                  | 2,021                                                         | 41,104                                                                | 3,828                                                                   | 3,990                                                         |
| 11 January 2019         | 7,330                                                                  | 2,042                                                         | 40,793                                                                | 3,891                                                                   | 3,977                                                         |
| 18 January 2019         | 7,436                                                                  | 2,088                                                         | 40,832                                                                | 3,946                                                                   | 3,965                                                         |
| 25 January 2019         | 7,559                                                                  | 2,116                                                         | 40,843                                                                | 3,987                                                                   | 3,916                                                         |
| 01 February 2019        | 7,683                                                                  | 2,160                                                         | 41,216                                                                | 4,043                                                                   | 3,990                                                         |
| 08 February 2019        | 7,769                                                                  | 2,130                                                         | 41,187                                                                | 4,108                                                                   | 3,836                                                         |
| 15 February 2019        | 7,847                                                                  | 2,165                                                         | 41,379                                                                | 4,115                                                                   | 3,926                                                         |
| 22 February 2019        | 7,997                                                                  | 2,164                                                         | 41,338                                                                | 4,071                                                                   | 3,970                                                         |
| 01 March 2019           | 7,749                                                                  | 2,196                                                         | 41,794                                                                | 4,082                                                                   | 3,966                                                         |
| 08 March 2019           | 7,885                                                                  | 2,310                                                         | 42,767                                                                | 4,115                                                                   | 4,193                                                         |
| 15 March 2019           | 7,847                                                                  | 2,245                                                         | 42,980                                                                | 4,154                                                                   | 3,999                                                         |
| 22 March 2019           | 8,006                                                                  | 2,211                                                         | 44,469                                                                | 4,245                                                                   | 4,097                                                         |
| 29 March 2019           | 8,090                                                                  | 2,257                                                         | 45,057                                                                | 4,226                                                                   | 4,139                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 05 October 2018         | 92,264                                                                | 7,576                                                                   | 2,850                                                          | 52,462                                                                 | 344                                                                      |
| 12 October 2018         | 93,509                                                                | 7,071                                                                   | 2,847                                                          | 53,052                                                                 | 335                                                                      |
| 19 October 2018         | 91,239                                                                | 7,119                                                                   | 2,848                                                          | 53,712                                                                 | 347                                                                      |
| 26 October 2018         | 92,043                                                                | 7,259                                                                   | 2,986                                                          | 53,982                                                                 | 345                                                                      |
| 02 November 2018        | 91,655                                                                | 7,361                                                                   | 2,883                                                          | 53,598                                                                 | 357                                                                      |
| 09 November 2018        | 92,496                                                                | 7,356                                                                   | 2,886                                                          | 54,103                                                                 | 375                                                                      |
| 16 November 2018        | 93,854                                                                | 7,448                                                                   | 2,897                                                          | 54,730                                                                 | 379                                                                      |
| 23 November 2018        | 94,864                                                                | 7,485                                                                   | 2,897                                                          | 55,503                                                                 | 383                                                                      |
| 30 November 2018        | 93,858                                                                | 7,564                                                                   | 3,132                                                          | 55,281                                                                 | 415                                                                      |
| 07 December 2018        | 94,336                                                                | 7,698                                                                   | 2,882                                                          | 55,824                                                                 | 461                                                                      |
| 14 December 2018        | 94,999                                                                | 7,809                                                                   | 2,889                                                          | 56,695                                                                 | 472                                                                      |
| 21 December 2018        | 95,045                                                                | 7,909                                                                   | 2,889                                                          | 55,411                                                                 | 370                                                                      |
| 28 December 2018        | 95,157                                                                | 7,898                                                                   | 2,885                                                          | 55,358                                                                 | 342                                                                      |
| 04 January 2019         | 96,079                                                                | 7,948                                                                   | 2,882                                                          | 56,356                                                                 | 379                                                                      |
| 11 January 2019         | 96,208                                                                | 8,043                                                                   | 2,921                                                          | 57,208                                                                 | 415                                                                      |
| 18 January 2019         | 96,207                                                                | 8,235                                                                   | 2,931                                                          | 57,535                                                                 | 438                                                                      |
| 25 January 2019         | 96,450                                                                | 8,274                                                                   | 2,912                                                          | 57,361                                                                 | 466                                                                      |
| 01 February 2019        | 96,812                                                                | 8,363                                                                   | 3,008                                                          | 57,653                                                                 | 498                                                                      |
| 08 February 2019        | 96,488                                                                | 8,554                                                                   | 2,875                                                          | 57,171                                                                 | 499                                                                      |
| 15 February 2019        | 97,856                                                                | 8,618                                                                   | 2,949                                                          | 57,854                                                                 | 509                                                                      |
| 22 February 2019        | 98,153                                                                | 8,703                                                                   | 2,974                                                          | 57,789                                                                 | 520                                                                      |
| 01 March 2019           | 98,589                                                                | 8,779                                                                   | 3,007                                                          | 58,457                                                                 | 531                                                                      |
| 08 March 2019           | 100,740                                                               | 7,938                                                                   | 3,262                                                          | 60,055                                                                 | 535                                                                      |
| 15 March 2019           | 102,103                                                               | 8,007                                                                   | 3,030                                                          | 60,740                                                                 | 660                                                                      |
| 22 March 2019           | 104,235                                                               | 8,051                                                                   | 3,051                                                          | 58,835                                                                 | 367                                                                      |
| 29 March 2019           | 105,552                                                               | 8,095                                                                   | 3,084                                                          | 60,161                                                                 | 431                                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 05 October 2018         | 565                                                             | 7,178                                                                   | 25                                                                        | 474                                                             | 4,677                                                                   |
| 12 October 2018         | 573                                                             | 7,275                                                                   | 25                                                                        | 483                                                             | 4,701                                                                   |
| 19 October 2018         | 569                                                             | 7,305                                                                   | 25                                                                        | 483                                                             | 4,748                                                                   |
| 26 October 2018         | 604                                                             | 7,372                                                                   | 25                                                                        | 512                                                             | 4,751                                                                   |
| 02 November 2018        | 584                                                             | 7,421                                                                   | 30                                                                        | 497                                                             | 4,777                                                                   |
| 09 November 2018        | 590                                                             | 7,465                                                                   | 32                                                                        | 508                                                             | 4,773                                                                   |
| 16 November 2018        | 588                                                             | 7,519                                                                   | 32                                                                        | 511                                                             | 4,830                                                                   |
| 23 November 2018        | 596                                                             | 7,564                                                                   | 32                                                                        | 508                                                             | 4,825                                                                   |
| 30 November 2018        | 720                                                             | 7,642                                                                   | 48                                                                        | 579                                                             | 4,854                                                                   |
| 07 December 2018        | 593                                                             | 7,866                                                                   | 46                                                                        | 511                                                             | 4,874                                                                   |
| 14 December 2018        | 596                                                             | 7,962                                                                   | 48                                                                        | 517                                                             | 4,895                                                                   |
| 21 December 2018        | 596                                                             | 7,254                                                                   | 27                                                                        | 519                                                             | 4,934                                                                   |
| 28 December 2018        | 598                                                             | 7,218                                                                   | 27                                                                        | 520                                                             | 4,930                                                                   |
| 04 January 2019         | 595                                                             | 7,353                                                                   | 29                                                                        | 518                                                             | 4,949                                                                   |
| 11 January 2019         | 604                                                             | 7,490                                                                   | 28                                                                        | 518                                                             | 5,025                                                                   |
| 18 January 2019         | 606                                                             | 7,560                                                                   | 30                                                                        | 528                                                             | 5,010                                                                   |
| 25 January 2019         | 608                                                             | 7,571                                                                   | 31                                                                        | 530                                                             | 5,050                                                                   |
| 01 February 2019        | 626                                                             | 7,648                                                                   | 31                                                                        | 535                                                             | 5,052                                                                   |
| 08 February 2019        | 572                                                             | 7,738                                                                   | 30                                                                        | 523                                                             | 5,127                                                                   |
| 15 February 2019        | 623                                                             | 7,875                                                                   | 32                                                                        | 548                                                             | 5,185                                                                   |
| 22 February 2019        | 644                                                             | 8,179                                                                   | 30                                                                        | 548                                                             | 5,205                                                                   |
| 01 March 2019           | 635                                                             | 7,959                                                                   | 30                                                                        | 549                                                             | 5,158                                                                   |
| 08 March 2019           | 759                                                             | 8,284                                                                   | 32                                                                        | 627                                                             | 5,231                                                                   |
| 15 March 2019           | 633                                                             | 8,394                                                                   | 32                                                                        | 550                                                             | 5,217                                                                   |
| 22 March 2019           | 643                                                             | 7,550                                                                   | 28                                                                        | 565                                                             | 5,268                                                                   |
| 29 March 2019           | 659                                                             | 7,840                                                                   | 32                                                                        | 569                                                             | 5,295                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 05 October 2018         | 32                                                                        | 407                                                          | 5,712                                                                | 9                                                                      |
| 12 October 2018         | 33                                                                        | 404                                                          | 5,764                                                                | 10                                                                     |
| 19 October 2018         | 33                                                                        | 407                                                          | 5,772                                                                | 10                                                                     |
| 26 October 2018         | 33                                                                        | 458                                                          | 5,838                                                                | 10                                                                     |
| 02 November 2018        | 33                                                                        | 457                                                          | 5,783                                                                | 10                                                                     |
| 09 November 2018        | 33                                                                        | 448                                                          | 5,805                                                                | 11                                                                     |
| 16 November 2018        | 33                                                                        | 453                                                          | 5,865                                                                | 12                                                                     |
| 23 November 2018        | 34                                                                        | 444                                                          | 5,829                                                                | 11                                                                     |
| 30 November 2018        | 36                                                                        | 598                                                          | 5,918                                                                | 11                                                                     |
| 07 December 2018        | 34                                                                        | 432                                                          | 5,950                                                                | 11                                                                     |
| 14 December 2018        | 36                                                                        | 431                                                          | 6,020                                                                | 11                                                                     |
| 21 December 2018        | 34                                                                        | 450                                                          | 5,984                                                                | 11                                                                     |
| 28 December 2018        | 34                                                                        | 450                                                          | 5,999                                                                | 11                                                                     |
| 04 January 2019         | 34                                                                        | 449                                                          | 6,041                                                                | 11                                                                     |
| 11 January 2019         | 34                                                                        | 468                                                          | 6,139                                                                | 11                                                                     |
| 18 January 2019         | 36                                                                        | 474                                                          | 6,082                                                                | 11                                                                     |
| 25 January 2019         | 34                                                                        | 455                                                          | 6,116                                                                | 15                                                                     |
| 01 February 2019        | 34                                                                        | 460                                                          | 6,071                                                                | 15                                                                     |
| 08 February 2019        | 32                                                                        | 389                                                          | 6,063                                                                | 15                                                                     |
| 15 February 2019        | 34                                                                        | 465                                                          | 6,178                                                                | 15                                                                     |
| 22 February 2019        | 34                                                                        | 466                                                          | 6,236                                                                | 15                                                                     |
| 01 March 2019           | 34                                                                        | 465                                                          | 6,116                                                                | 15                                                                     |
| 08 March 2019           | 36                                                                        | 645                                                          | 6,309                                                                | 20                                                                     |
| 15 March 2019           | 36                                                                        | 467                                                          | 6,234                                                                | 19                                                                     |
| 22 March 2019           | 35                                                                        | 473                                                          | 6,216                                                                | 18                                                                     |
| 29 March 2019           | 39                                                                        | 506                                                          | 6,343                                                                | 14                                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 04 April 2019           | 17,324,145.75                           | 1,835,257.35                                 | 12,945,468.52                                           | 2,543,419.88                                              | 730,403.35                                                          |
| 12 April 2019           | 17,348,134.80                           | 1,499,523.55                                 | 13,290,788.03                                           | 2,557,823.22                                              | 732,205.12                                                          |
| 18 April 2019           | 17,829,359.18                           | 1,778,248.21                                 | 13,089,608.86                                           | 2,961,502.11                                              | 734,479.55                                                          |
| 26 April 2019           | 16,887,880.66                           | 1,167,985.27                                 | 12,711,616.82                                           | 3,008,278.57                                              | 726,332.01                                                          |
| 03 May 2019             | 17,080,429.38                           | 1,202,344.57                                 | 12,718,647.40                                           | 3,159,437.41                                              | 738,183.71                                                          |
| 10 May 2019             | 17,329,328.22                           | 1,478,714.64                                 | 12,913,344.21                                           | 2,937,269.37                                              | 745,650.25                                                          |
| 17 May 2019             | 16,864,505.01                           | 1,387,213.66                                 | 12,947,079.17                                           | 2,530,212.17                                              | 746,764.46                                                          |
| 24 May 2019             | 16,897,498.21                           | 1,302,740.00                                 | 12,953,794.04                                           | 2,640,964.17                                              | 745,383.36                                                          |
| 31 May 2019             | 17,023,410.94                           | 1,280,097.99                                 | 13,068,846.79                                           | 2,674,466.15                                              | 755,691.79                                                          |
| 06 June 2019            | 17,478,369.21                           | 1,517,555.89                                 | 13,425,591.97                                           | 2,535,221.34                                              | 775,352.25                                                          |
| 14 June 2019            | 17,357,658.10                           | 1,420,743.65                                 | 13,347,775.98                                           | 2,589,138.47                                              | 777,116.64                                                          |
| 21 June 2019            | 17,239,876.51                           | 1,224,493.33                                 | 13,321,506.31                                           | 2,693,876.88                                              | 783,981.68                                                          |
| 28 June 2019            | 17,453,458.77                           | 1,326,078.29                                 | 13,496,191.73                                           | 2,631,188.75                                              | 800,143.43                                                          |
| 05 July 2019            | 17,213,360.29                           | 1,266,119.52                                 | 13,487,677.66                                           | 2,459,563.11                                              | 802,346.41                                                          |
| 12 July 2019            | 17,360,566.71                           | 1,280,339.79                                 | 13,565,262.50                                           | 2,514,964.42                                              | 811,252.79                                                          |
| 19 July 2019            | 17,626,477.99                           | 1,290,812.61                                 | 13,646,061.62                                           | 2,689,603.75                                              | 825,317.48                                                          |
| 26 July 2019            | 18,007,226.97                           | 1,596,164.18                                 | 13,861,934.67                                           | 2,549,128.13                                              | 821,455.66                                                          |
| 02 August 2019          | 17,739,534.52                           | 1,476,671.25                                 | 13,713,130.63                                           | 2,549,732.64                                              | 817,135.33                                                          |
| 09 August 2019          | 17,124,430.98                           | 1,277,537.45                                 | 13,682,685.78                                           | 2,164,207.75                                              | 817,387.77                                                          |
| 16 August 2019          | 17,161,482.30                           | 1,372,153.43                                 | 13,623,871.39                                           | 2,165,457.48                                              | 813,630.62                                                          |
| 23 August 2019          | 17,200,561.80                           | 1,381,908.36                                 | 13,667,656.44                                           | 2,150,997.01                                              | 817,468.99                                                          |
| 30 August 2019          | 17,160,212.06                           | 1,363,406.51                                 | 13,604,566.35                                           | 2,192,239.20                                              | 820,733.81                                                          |
| 06 September 2019       | 17,403,354.53                           | 1,281,028.81                                 | 14,427,685.81                                           | 1,694,639.91                                              | 843,047.22                                                          |
| 13 September 2019       | 17,190,082.89                           | 1,369,544.36                                 | 14,031,389.87                                           | 1,789,148.65                                              | 861,081.63                                                          |
| 20 September 2019       | 16,943,213.70                           | 1,326,419.80                                 | 13,866,643.76                                           | 1,750,150.14                                              | 863,385.93                                                          |
| 27 September 2019       | 17,074,437.99                           | 1,403,176.45                                 | 13,947,211.28                                           | 1,724,050.26                                              | 860,603.30                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 04 April 2019           | 8,247,731.28                                                          | 1,529,157.81                                                            | 1,104,854.00                                                      | 4,697,737.24                                                              | 1,014,262.07                                                                |  |
| 12 April 2019           | 8,683,293.42                                                          | 1,554,101.45                                                            | 767,318.43                                                        | 4,607,494.61                                                              | 1,003,721.77                                                                |  |
| 18 April 2019           | 8,361,945.19                                                          | 1,735,017.65                                                            | 1,043,768.66                                                      | 4,727,663.68                                                              | 1,226,484.46                                                                |  |
| 26 April 2019           | 8,353,782.38                                                          | 1,777,300.77                                                            | 441,653.26                                                        | 4,357,834.44                                                              | 1,230,977.79                                                                |  |
| 03 May 2019             | 8,428,339.73                                                          | 1,858,144.38                                                            | 464,160.85                                                        | 4,290,307.67                                                              | 1,301,293.03                                                                |  |
| 10 May 2019             | 8,445,320.93                                                          | 1,618,297.61                                                            | 733,064.38                                                        | 4,468,023.28                                                              | 1,318,971.76                                                                |  |
| 17 May 2019             | 8,528,538.59                                                          | 1,441,580.17                                                            | 640,449.21                                                        | 4,418,540.58                                                              | 1,088,632.00                                                                |  |
| 24 May 2019             | 8,602,215.31                                                          | 1,548,436.16                                                            | 557,356.64                                                        | 4,351,578.73                                                              | 1,092,528.01                                                                |  |
| 31 May 2019             | 8,758,947.02                                                          | 1,590,378.29                                                            | 524,406.20                                                        | 4,309,899.78                                                              | 1,084,087.87                                                                |  |
| 06 June 2019            | 8,994,317.81                                                          | 1,464,003.49                                                            | 742,203.65                                                        | 4,431,274.16                                                              | 1,071,217.84                                                                |  |
| 14 June 2019            | 9,037,545.70                                                          | 1,516,381.67                                                            | 643,627.01                                                        | 4,310,230.28                                                              | 1,072,756.80                                                                |  |
| 21 June 2019            | 9,134,571.46                                                          | 1,597,932.37                                                            | 440,511.65                                                        | 4,186,934.84                                                              | 1,095,944.51                                                                |  |
| 28 June 2019            | 9,210,619.64                                                          | 1,704,139.33                                                            | 525,934.86                                                        | 4,285,572.09                                                              | 927,049.42                                                                  |  |
| 05 July 2019            | 9,259,794.22                                                          | 1,578,031.67                                                            | 463,773.12                                                        | 4,227,883.43                                                              | 881,531.44                                                                  |  |
| 12 July 2019            | 9,376,472.41                                                          | 1,632,861.68                                                            | 469,087.00                                                        | 4,188,790.09                                                              | 882,102.74                                                                  |  |
| 19 July 2019            | 9,475,947.46                                                          | 1,770,179.87                                                            | 465,495.14                                                        | 4,170,114.16                                                              | 919,423.89                                                                  |  |
| 26 July 2019            | 9,524,478.33                                                          | 1,632,236.22                                                            | 774,708.52                                                        | 4,337,456.33                                                              | 916,891.91                                                                  |  |
| 02 August 2019          | 9,520,063.94                                                          | 1,632,390.86                                                            | 659,535.93                                                        | 4,193,066.69                                                              | 917,341.78                                                                  |  |
| 09 August 2019          | 9,578,531.89                                                          | 1,360,353.79                                                            | 460,149.68                                                        | 4,104,153.90                                                              | 803,853.95                                                                  |  |
| 16 August 2019          | 9,428,224.14                                                          | 1,346,538.18                                                            | 558,522.81                                                        | 4,195,647.25                                                              | 818,919.30                                                                  |  |
| 23 August 2019          | 9,431,928.70                                                          | 1,345,524.86                                                            | 564,439.37                                                        | 4,235,727.74                                                              | 805,472.15                                                                  |  |
| 30 August 2019          | 9,381,347.84                                                          | 1,377,166.02                                                            | 542,672.69                                                        | 4,223,218.51                                                              | 815,073.18                                                                  |  |
| 06 September 2019       | 10,242,809.74                                                         | 948,919.94                                                              | 437,981.59                                                        | 4,184,876.08                                                              | 745,719.97                                                                  |  |
| 13 September 2019       | 9,809,394.55                                                          | 1,020,316.90                                                            | 508,462.73                                                        | 4,221,995.32                                                              | 768,831.75                                                                  |  |
| 20 September 2019       | 9,753,760.71                                                          | 972,153.56                                                              | 463,033.87                                                        | 4,112,883.05                                                              | 777,996.59                                                                  |  |
| 27 September 2019       | 9,814,721.24                                                          | 1,042,073.30                                                            | 542,573.15                                                        | 4,132,490.04                                                              | 681,976.97                                                                  |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 04 April 2019           | 292,567.57                                            | 2,176,786.64                                                  | 153,700.16                                                      | 0.00                                                  | 1,430,535.01                                                  |  |
| 12 April 2019           | 288,245.62                                            | 2,473,278.80                                                  | 143,241.16                                                      | 0.00                                                  | 1,468,398.79                                                  |  |
| 18 April 2019           | 308,979.62                                            | 2,131,271.77                                                  | 160,703.33                                                      | 0.00                                                  | 1,480,018.80                                                  |  |
| 26 April 2019           | 300,563.77                                            | 2,131,351.92                                                  | 158,093.71                                                      | 0.00                                                  | 1,496,555.08                                                  |  |
| 03 May 2019             | 301,295.69                                            | 2,120,315.91                                                  | 157,029.32                                                      | 0.00                                                  | 1,523,442.75                                                  |  |
| 10 May 2019             | 282,985.35                                            | 2,136,375.22                                                  | 149,053.02                                                      | 0.00                                                  | 1,566,425.95                                                  |  |
| 17 May 2019             | 286,538.66                                            | 2,148,804.75                                                  | 151,978.82                                                      | 0.00                                                  | 1,587,108.85                                                  |  |
| 24 May 2019             | 293,013.64                                            | 2,150,215.38                                                  | 151,964.52                                                      | 0.00                                                  | 1,602,585.45                                                  |  |
| 31 May 2019             | 289,676.14                                            | 2,160,916.47                                                  | 159,485.17                                                      | 0.00                                                  | 1,594,283.88                                                  |  |
| 06 June 2019            | 301,191.77                                            | 2,239,749.27                                                  | 173,461.13                                                      | 0.00                                                  | 1,624,942.78                                                  |  |
| 14 June 2019            | 300,127.84                                            | 2,210,456.34                                                  | 175,642.87                                                      | 0.00                                                  | 1,637,492.66                                                  |  |
| 21 June 2019            | 297,239.97                                            | 2,230,501.61                                                  | 195,660.66                                                      | 0.00                                                  | 1,673,933.84                                                  |  |
| 28 June 2019            | 299,520.86                                            | 2,240,150.45                                                  | 199,267.94                                                      | 0.00                                                  | 1,684,981.96                                                  |  |
| 05 July 2019            | 296,758.82                                            | 2,248,511.92                                                  | 204,303.64                                                      | 0.00                                                  | 1,733,730.30                                                  |  |
| 12 July 2019            | 306,698.59                                            | 2,273,700.38                                                  | 228,878.99                                                      | 0.00                                                  | 1,748,545.01                                                  |  |
| 19 July 2019            | 316,361.97                                            | 2,266,126.49                                                  | 244,740.69                                                      | 0.00                                                  | 1,761,620.59                                                  |  |
| 26 July 2019            | 331,026.50                                            | 2,290,546.76                                                  | 234,080.26                                                      | 0.00                                                  | 1,771,400.92                                                  |  |
| 02 August 2019          | 333,603.23                                            | 2,323,136.49                                                  | 250,155.67                                                      | 0.00                                                  | 1,791,707.69                                                  |  |
| 09 August 2019          | 321,804.42                                            | 2,359,344.45                                                  | 242,368.57                                                      | 0.00                                                  | 1,774,194.19                                                  |  |
| 16 August 2019          | 332,893.16                                            | 2,330,148.64                                                  | 249,286.17                                                      | 0.00                                                  | 1,786,786.97                                                  |  |
| 23 August 2019          | 324,454.24                                            | 2,313,109.76                                                  | 231,379.22                                                      | 0.00                                                  | 1,773,296.71                                                  |  |
| 30 August 2019          | 303,352.09                                            | 2,299,838.70                                                  | 236,448.79                                                      | 0.00                                                  | 1,789,348.22                                                  |  |
| 06 September 2019       | 308,126.67                                            | 3,237,603.05                                                  | 238,590.48                                                      | 0.00                                                  | 1,768,965.54                                                  |  |
| 13 September 2019       | 321,084.35                                            | 3,252,847.16                                                  | 281,505.70                                                      | 13.22                                                 | 1,791,249.39                                                  |  |
| 20 September 2019       | 333,383.00                                            | 3,186,439.82                                                  | 229,635.13                                                      | 13.26                                                 | 1,797,426.93                                                  |  |
| 27 September 2019       | 323,050.71                                            | 3,174,135.70                                                  | 222,101.06                                                      | 13.19                                                 | 1,802,214.99                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 04 April 2019           | 0.00                                                             | 26,352.28                                              | 275,131.74                                                     | 187,718.20                                                       | 6,244.99                                               |  |
| 12 April 2019           | 0.00                                                             | 26,900.93                                              | 257,785.56                                                     | 144,968.82                                                       | 6,218.68                                               |  |
| 18 April 2019           | 0.00                                                             | 26,806.08                                              | 225,443.09                                                     | 103,631.28                                                       | 6,197.58                                               |  |
| 26 April 2019           | 0.00                                                             | 25,279.44                                              | 223,897.41                                                     | 103,590.77                                                       | 6,363.62                                               |  |
| 03 May 2019             | 0.00                                                             | 25,522.45                                              | 225,117.58                                                     | 103,014.51                                                       | 7,468.26                                               |  |
| 10 May 2019             | 0.00                                                             | 25,555.95                                              | 226,427.97                                                     | 101,349.95                                                       | 7,450.75                                               |  |
| 17 May 2019             | 0.00                                                             | 30,652.46                                              | 231,898.58                                                     | 102,102.16                                                       | 7,357.00                                               |  |
| 24 May 2019             | 0.00                                                             | 27,574.86                                              | 228,700.34                                                     | 98,417.56                                                        | 7,020.35                                               |  |
| 31 May 2019             | 0.00                                                             | 27,001.33                                              | 229,362.04                                                     | 100,580.25                                                       | 6,944.84                                               |  |
| 06 June 2019            | 0.00                                                             | 25,120.50                                              | 231,343.35                                                     | 98,200.50                                                        | 6,998.45                                               |  |
| 14 June 2019            | 0.00                                                             | 26,294.27                                              | 232,100.13                                                     | 95,908.74                                                        | 6,516.80                                               |  |
| 21 June 2019            | 0.00                                                             | 26,723.16                                              | 230,905.03                                                     | 108,187.49                                                       | 6,349.68                                               |  |
| 28 June 2019            | 0.00                                                             | 25,544.96                                              | 236,203.29                                                     | 100,508.00                                                       | 6,378.97                                               |  |
| 05 July 2019            | 0.00                                                             | 25,777.28                                              | 236,183.18                                                     | 100,605.78                                                       | 6,851.52                                               |  |
| 12 July 2019            | 0.00                                                             | 32,215.49                                              | 239,954.68                                                     | 105,037.45                                                       | 6,678.75                                               |  |
| 19 July 2019            | 0.00                                                             | 29,382.81                                              | 240,128.12                                                     | 106,561.51                                                       | 6,065.64                                               |  |
| 26 July 2019            | 0.00                                                             | 34,814.72                                              | 240,522.72                                                     | 94,972.63                                                        | 6,680.86                                               |  |
| 02 August 2019          | 0.00                                                             | 26,968.04                                              | 236,685.63                                                     | 95,589.84                                                        | 5,812.27                                               |  |
| 09 August 2019          | 0.00                                                             | 25,819.07                                              | 239,818.54                                                     | 96,661.10                                                        | 6,576.57                                               |  |
| 16 August 2019          | 0.00                                                             | 32,072.48                                              | 240,201.76                                                     | 98,188.42                                                        | 6,911.85                                               |  |
| 23 August 2019          | 0.00                                                             | 37,410.53                                              | 241,774.97                                                     | 98,726.76                                                        | 7,236.10                                               |  |
| 30 August 2019          | 0.00                                                             | 28,940.89                                              | 241,335.87                                                     | 96,998.49                                                        | 5,957.01                                               |  |
| 06 September 2019       | 0.00                                                             | 34,305.23                                              | 242,926.39                                                     | 98,958.09                                                        | 5,977.20                                               |  |
| 13 September 2019       | 0.00                                                             | 32,470.18                                              | 242,526.41                                                     | 107,034.83                                                       | 6,427.27                                               |  |
| 20 September 2019       | 0.00                                                             | 30,637.50                                              | 243,678.10                                                     | 107,397.34                                                       | 6,517.59                                               |  |
| 27 September 2019       | 0.00                                                             | 29,758.28                                              | 242,210.05                                                     | 99,157.87                                                        | 6,316.93                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--|
|                         |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
| As At                   | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |  |
| 04 April 2019           | 51,455.48                                                      | 3,796.95                                                         | 179,715.35                                             | 1,173,272.50                                                   | 47,284.66                                                        |  |
| 12 April 2019           | 40,384.34                                                      | 3,785.52                                                         | 184,288.76                                             | 1,185,036.75                                                   | 50,795.10                                                        |  |
| 18 April 2019           | 36,635.69                                                      | 3,772.67                                                         | 183,506.50                                             | 1,179,769.19                                                   | 54,149.08                                                        |  |
| 26 April 2019           | 37,004.30                                                      | 3,730.80                                                         | 188,278.83                                             | 1,180,705.02                                                   | 53,611.98                                                        |  |
| 03 May 2019             | 38,072.48                                                      | 3,769.23                                                         | 184,371.09                                             | 1,181,201.17                                                   | 53,091.08                                                        |  |
| 10 May 2019             | 38,237.77                                                      | 3,761.38                                                         | 188,616.89                                             | 1,191,793.55                                                   | 52,821.58                                                        |  |
| 17 May 2019             | 37,817.36                                                      | 3,715.94                                                         | 186,771.01                                             | 1,198,075.65                                                   | 53,365.17                                                        |  |
| 24 May 2019             | 37,237.60                                                      | 6,193.49                                                         | 186,524.13                                             | 1,189,653.38                                                   | 52,091.31                                                        |  |
| 31 May 2019             | 36,924.79                                                      | 6,176.28                                                         | 188,374.58                                             | 1,213,375.63                                                   | 50,937.72                                                        |  |
| 06 June 2019            | 37,959.32                                                      | 6,211.58                                                         | 194,381.30                                             | 1,247,598.29                                                   | 51,629.88                                                        |  |
| 14 June 2019            | 38,248.80                                                      | 6,206.85                                                         | 198,511.00                                             | 1,268,942.13                                                   | 49,434.65                                                        |  |
| 21 June 2019            | 38,246.26                                                      | 4,008.85                                                         | 199,769.59                                             | 1,244,841.66                                                   | 44,649.51                                                        |  |
| 28 June 2019            | 39,105.16                                                      | 4,299.48                                                         | 200,384.57                                             | 1,233,444.47                                                   | 45,102.67                                                        |  |
| 05 July 2019            | 38,816.71                                                      | 4,266.48                                                         | 199,651.36                                             | 1,240,165.54                                                   | 45,005.71                                                        |  |
| 12 July 2019            | 38,412.41                                                      | 4,239.28                                                         | 201,280.18                                             | 1,241,959.81                                                   | 42,952.84                                                        |  |
| 19 July 2019            | 38,369.45                                                      | 3,980.67                                                         | 200,228.66                                             | 1,253,304.07                                                   | 47,742.24                                                        |  |
| 26 July 2019            | 38,293.18                                                      | 3,958.80                                                         | 197,652.18                                             | 1,259,517.41                                                   | 48,906.96                                                        |  |
| 02 August 2019          | 36,851.22                                                      | 3,847.83                                                         | 197,986.61                                             | 1,289,099.29                                                   | 49,345.62                                                        |  |
| 09 August 2019          | 38,826.71                                                      | 3,850.64                                                         | 198,372.64                                             | 1,302,800.02                                                   | 53,401.05                                                        |  |
| 16 August 2019          | 39,146.36                                                      | 3,565.82                                                         | 203,230.07                                             | 1,308,888.85                                                   | 54,652.86                                                        |  |
| 23 August 2019          | 40,725.59                                                      | 3,614.75                                                         | 200,712.28                                             | 1,304,586.15                                                   | 56,010.58                                                        |  |
| 30 August 2019          | 37,588.18                                                      | 3,596.68                                                         | 200,876.54                                             | 1,297,122.04                                                   | 57,550.94                                                        |  |
| 06 September 2019       | 38,687.13                                                      | 3,615.20                                                         | 205,018.68                                             | 1,310,324.31                                                   | 62,628.18                                                        |  |
| 13 September 2019       | 39,304.83                                                      | 3,637.48                                                         | 218,415.27                                             | 1,304,432.56                                                   | 67,666.87                                                        |  |
| 20 September 2019       | 40,398.78                                                      | 1,190.03                                                         | 217,366.63                                             | 1,295,037.74                                                   | 69,075.52                                                        |  |
| 27 September 2019       | 40,613.04                                                      | 1,170.82                                                         | 221,311.61                                             | 1,287,493.40                                                   | 72,984.19                                                        |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 04 April 2019           | 115,633.47                                            | 2,683,338.53                                                  | 267.53                                                          | 1,214,743.68                                             | 5,154,948.61                                                     |  |
| 12 April 2019           | 115,582.73                                            | 2,733,205.80                                                  | 267.98                                                          | 878,286.83                                               | 5,132,698.00                                                     |  |
| 18 April 2019           | 114,934.34                                            | 2,731,381.76                                                  | 267.77                                                          | 1,137,824.08                                             | 5,305,088.56                                                     |  |
| 26 April 2019           | 114,211.91                                            | 2,722,948.05                                                  | 267.78                                                          | 533,287.69                                               | 4,919,155.04                                                     |  |
| 03 May 2019             | 115,571.19                                            | 2,728,085.28                                                  | 267.77                                                          | 568,115.89                                               | 4,902,412.23                                                     |  |
| 10 May 2019             | 119,746.03                                            | 2,738,025.63                                                  | 267.55                                                          | 854,359.67                                               | 5,016,058.13                                                     |  |
| 17 May 2019             | 120,582.81                                            | 2,747,258.72                                                  | 267.54                                                          | 755,311.73                                               | 4,996,115.25                                                     |  |
| 24 May 2019             | 120,368.75                                            | 2,775,545.97                                                  | 267.53                                                          | 668,238.27                                               | 4,969,855.92                                                     |  |
| 31 May 2019             | 125,191.57                                            | 2,783,012.17                                                  | 267.56                                                          | 642,909.53                                               | 5,050,971.82                                                     |  |
| 06 June 2019            | 124,804.51                                            | 2,821,281.20                                                  | 267.81                                                          | 865,059.37                                               | 5,222,717.76                                                     |  |
| 14 June 2019            | 124,231.52                                            | 2,843,639.38                                                  | 268.41                                                          | 765,062.21                                               | 5,116,896.54                                                     |  |
| 21 June 2019            | 125,947.06                                            | 2,869,065.99                                                  | 268.41                                                          | 568,463.87                                               | 5,034,011.92                                                     |  |
| 28 June 2019            | 128,365.60                                            | 2,838,693.37                                                  | 268.71                                                          | 665,883.33                                               | 5,223,613.03                                                     |  |
| 05 July 2019            | 131,247.34                                            | 2,853,747.71                                                  | 269.70                                                          | 605,833.20                                               | 5,136,522.31                                                     |  |
| 12 July 2019            | 130,508.84                                            | 2,829,783.74                                                  | 268.61                                                          | 602,957.95                                               | 5,192,906.46                                                     |  |
| 19 July 2019            | 130,469.58                                            | 2,831,165.54                                                  | 268.68                                                          | 608,303.96                                               | 5,255,347.36                                                     |  |
| 26 July 2019            | 133,321.88                                            | 2,881,891.52                                                  | 268.74                                                          | 892,668.03                                               | 5,379,762.15                                                     |  |
| 02 August 2019          | 133,115.37                                            | 2,878,819.02                                                  | 268.33                                                          | 779,185.74                                               | 5,156,831.29                                                     |  |
| 09 August 2019          | 136,597.26                                            | 2,920,869.41                                                  | 267.83                                                          | 588,367.48                                               | 5,046,832.45                                                     |  |
| 16 August 2019          | 136,726.08                                            | 2,928,630.98                                                  | 267.83                                                          | 660,319.79                                               | 4,990,067.82                                                     |  |
| 23 August 2019          | 139,869.20                                            | 2,933,099.86                                                  | 267.85                                                          | 672,226.00                                               | 5,061,063.40                                                     |  |
| 30 August 2019          | 142,561.34                                            | 2,921,055.16                                                  | 267.66                                                          | 681,718.63                                               | 5,018,278.18                                                     |  |
| 06 September 2019       | 147,945.25                                            | 2,930,857.80                                                  | 229.58                                                          | 579,655.77                                               | 4,898,321.58                                                     |  |
| 13 September 2019       | 148,669.20                                            | 2,448,082.37                                                  | 229.65                                                          | 642,464.88                                               | 4,952,947.15                                                     |  |
| 20 September 2019       | 149,400.50                                            | 2,402,166.08                                                  | 229.85                                                          | 589,101.33                                               | 4,901,496.30                                                     |  |
| 27 September 2019       | 144,602.38                                            | 2,410,877.12                                                  | 229.65                                                          | 678,123.34                                               | 4,989,666.98                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |  |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                                    |                                                              | By Product and Residual Maturity                                     |                                                                        |                                                               |  |
|                         | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |  |
| As At                   |                                                                    |                                                              |                                                                      |                                                                        |                                                               |  |
| 04 April 2019           | 2,150,652.38                                                       | 987,056.60                                                   | 5,472,377.98                                                         | 2,237,869.58                                                           | 314,134.63                                                    |  |
| 12 April 2019           | 2,214,764.66                                                       | 702,702.34                                                   | 5,822,872.45                                                         | 2,258,589.30                                                           | 266,476.25                                                    |  |
| 18 April 2019           | 2,638,977.98                                                       | 930,074.24                                                   | 5,579,037.92                                                         | 2,668,423.93                                                           | 312,618.35                                                    |  |
| 26 April 2019           | 2,688,983.53                                                       | 429,000.88                                                   | 5,229,083.06                                                         | 2,714,630.53                                                           | 228,334.60                                                    |  |
| 03 May 2019             | 2,842,265.49                                                       | 461,611.31                                                   | 5,264,249.32                                                         | 2,863,466.83                                                           | 230,376.08                                                    |  |
| 10 May 2019             | 2,630,015.89                                                       | 718,412.38                                                   | 5,447,872.49                                                         | 2,636,755.94                                                           | 250,484.37                                                    |  |
| 17 May 2019             | 2,218,782.53                                                       | 637,961.71                                                   | 5,412,104.65                                                         | 2,218,294.78                                                           | 241,310.71                                                    |  |
| 24 May 2019             | 2,332,029.76                                                       | 569,453.21                                                   | 5,392,885.22                                                         | 2,327,655.88                                                           | 226,956.48                                                    |  |
| 31 May 2019             | 2,357,019.17                                                       | 543,114.18                                                   | 5,442,876.51                                                         | 2,364,507.31                                                           | 224,133.07                                                    |  |
| 06 June 2019            | 2,205,450.43                                                       | 735,194.82                                                   | 5,587,117.38                                                         | 2,222,231.88                                                           | 253,417.15                                                    |  |
| 14 June 2019            | 2,261,676.94                                                       | 655,999.96                                                   | 5,533,356.84                                                         | 2,286,366.58                                                           | 238,939.42                                                    |  |
| 21 June 2019            | 2,341,101.95                                                       | 460,672.18                                                   | 5,599,764.36                                                         | 2,407,188.64                                                           | 233,335.99                                                    |  |
| 28 June 2019            | 2,281,741.96                                                       | 545,301.49                                                   | 5,728,834.19                                                         | 2,341,983.29                                                           | 239,470.15                                                    |  |
| 05 July 2019            | 2,105,111.79                                                       | 493,984.62                                                   | 5,722,608.70                                                         | 2,180,775.18                                                           | 236,117.98                                                    |  |
| 12 July 2019            | 2,133,587.25                                                       | 501,393.94                                                   | 5,711,324.10                                                         | 2,234,953.24                                                           | 238,666.76                                                    |  |
| 19 July 2019            | 2,286,309.96                                                       | 496,188.35                                                   | 5,717,261.57                                                         | 2,410,058.22                                                           | 242,072.93                                                    |  |
| 26 July 2019            | 2,166,940.74                                                       | 763,974.59                                                   | 5,963,983.34                                                         | 2,271,801.86                                                           | 263,628.92                                                    |  |
| 02 August 2019          | 2,150,525.34                                                       | 687,853.71                                                   | 5,881,184.38                                                         | 2,268,540.37                                                           | 247,991.62                                                    |  |
| 09 August 2019          | 1,767,658.56                                                       | 512,034.10                                                   | 5,784,854.63                                                         | 1,882,586.26                                                           | 231,425.89                                                    |  |
| 16 August 2019          | 1,759,496.37                                                       | 579,746.58                                                   | 5,702,644.31                                                         | 1,883,415.09                                                           | 243,051.31                                                    |  |
| 23 August 2019          | 1,760,997.85                                                       | 580,405.72                                                   | 5,757,251.48                                                         | 1,871,358.62                                                           | 246,863.35                                                    |  |
| 30 August 2019          | 1,797,376.64                                                       | 593,369.74                                                   | 5,756,467.30                                                         | 1,905,117.71                                                           | 239,777.70                                                    |  |
| 06 September 2019       | 1,290,618.38                                                       | 502,213.05                                                   | 6,273,337.93                                                         | 1,409,084.41                                                           | 240,077.03                                                    |  |
| 13 September 2019       | 1,329,074.11                                                       | 567,607.60                                                   | 6,095,328.24                                                         | 1,500,041.82                                                           | 256,436.19                                                    |  |
| 20 September 2019       | 1,342,622.27                                                       | 534,464.54                                                   | 6,056,924.86                                                         | 1,462,027.96                                                           | 244,429.84                                                    |  |
| 27 September 2019       | 1,328,406.66                                                       | 613,951.29                                                   | 6,111,364.68                                                         | 1,434,482.47                                                           | 243,932.74                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|--|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |  |
| 04 April 2019           | 2,269,552.44                                                           | 125,227.19                                                               | 335,110.73                                                     | 3,192,849.98                                                           | 157,387.55                                                               |  |
| 12 April 2019           | 2,269,183.86                                                           | 122,475.99                                                               | 330,667.50                                                     | 3,183,565.80                                                           | 154,638.76                                                               |  |
| 18 April 2019           | 2,299,420.19                                                           | 121,708.51                                                               | 335,940.55                                                     | 3,194,908.20                                                           | 150,151.42                                                               |  |
| 26 April 2019           | 2,282,113.00                                                           | 120,862.59                                                               | 312,232.17                                                     | 3,185,091.67                                                           | 151,832.17                                                               |  |
| 03 May 2019             | 2,267,721.54                                                           | 120,748.00                                                               | 311,874.24                                                     | 3,180,036.61                                                           | 154,317.02                                                               |  |
| 10 May 2019             | 2,280,596.26                                                           | 130,503.00                                                               | 311,935.00                                                     | 3,177,452.97                                                           | 148,580.85                                                               |  |
| 17 May 2019             | 2,325,632.68                                                           | 140,659.04                                                               | 309,314.77                                                     | 3,192,553.50                                                           | 149,120.19                                                               |  |
| 24 May 2019             | 2,326,667.30                                                           | 140,225.98                                                               | 308,064.50                                                     | 3,212,646.16                                                           | 150,750.35                                                               |  |
| 31 May 2019             | 2,343,849.03                                                           | 137,643.68                                                               | 312,451.65                                                     | 3,222,857.79                                                           | 150,492.49                                                               |  |
| 06 June 2019            | 2,414,842.79                                                           | 136,071.12                                                               | 322,046.13                                                     | 3,307,711.15                                                           | 154,097.70                                                               |  |
| 14 June 2019            | 2,406,358.96                                                           | 122,858.77                                                               | 318,979.16                                                     | 3,291,336.31                                                           | 155,548.39                                                               |  |
| 21 June 2019            | 2,367,652.84                                                           | 114,776.91                                                               | 321,776.16                                                     | 3,281,049.52                                                           | 150,168.18                                                               |  |
| 28 June 2019            | 2,375,903.26                                                           | 120,017.99                                                               | 330,326.43                                                     | 3,293,122.47                                                           | 147,839.62                                                               |  |
| 05 July 2019            | 2,362,906.61                                                           | 117,601.01                                                               | 326,843.98                                                     | 3,312,547.60                                                           | 139,642.03                                                               |  |
| 12 July 2019            | 2,389,173.69                                                           | 118,011.96                                                               | 329,267.46                                                     | 3,364,234.21                                                           | 140,403.62                                                               |  |
| 19 July 2019            | 2,409,523.82                                                           | 117,056.75                                                               | 336,943.35                                                     | 3,394,623.28                                                           | 140,659.69                                                               |  |
| 26 July 2019            | 2,394,167.54                                                           | 115,411.86                                                               | 347,703.54                                                     | 3,389,656.79                                                           | 140,036.85                                                               |  |
| 02 August 2019          | 2,358,119.21                                                           | 118,715.64                                                               | 329,393.29                                                     | 3,363,482.44                                                           | 140,249.33                                                               |  |
| 09 August 2019          | 2,374,297.77                                                           | 117,832.96                                                               | 322,901.54                                                     | 3,388,053.47                                                           | 140,338.27                                                               |  |
| 16 August 2019          | 2,376,865.49                                                           | 118,673.19                                                               | 330,956.25                                                     | 3,391,541.54                                                           | 139,883.44                                                               |  |
| 23 August 2019          | 2,365,937.62                                                           | 116,487.27                                                               | 330,509.64                                                     | 3,387,274.38                                                           | 139,615.70                                                               |  |
| 30 August 2019          | 2,345,531.57                                                           | 119,503.51                                                               | 317,616.89                                                     | 3,353,955.03                                                           | 143,960.47                                                               |  |
| 06 September 2019       | 2,542,198.47                                                           | 118,338.35                                                               | 321,156.27                                                     | 3,450,824.92                                                           | 141,583.35                                                               |  |
| 13 September 2019       | 2,444,903.84                                                           | 119,459.96                                                               | 325,142.45                                                     | 3,332,533.07                                                           | 143,767.19                                                               |  |
| 20 September 2019       | 2,411,274.55                                                           | 122,041.15                                                               | 326,786.57                                                     | 3,332,862.14                                                           | 141,867.72                                                               |  |
| 27 September 2019       | 2,435,978.54                                                           | 120,679.63                                                               | 324,059.89                                                     | 3,322,087.12                                                           | 144,008.46                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|--|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |  |
| 04 April 2019           | 159,097.97                                                      | 1,546,525.53                                                            | 21,208.23                                                                 | 20,744.00                                                        | 196,412.77                                                               |  |
| 12 April 2019           | 160,243.84                                                      | 1,548,862.93                                                            | 20,385.49                                                                 | 20,382.58                                                        | 196,991.88                                                               |  |
| 18 April 2019           | 159,460.77                                                      | 1,550,157.23                                                            | 19,571.08                                                                 | 21,171.84                                                        | 197,415.82                                                               |  |
| 26 April 2019           | 157,911.42                                                      | 1,552,598.95                                                            | 19,311.64                                                                 | 21,240.50                                                        | 195,049.56                                                               |  |
| 03 May 2019             | 158,320.66                                                      | 1,546,286.97                                                            | 19,254.38                                                                 | 20,940.98                                                        | 192,958.49                                                               |  |
| 10 May 2019             | 157,795.83                                                      | 1,543,870.98                                                            | 19,762.89                                                                 | 21,127.06                                                        | 194,455.40                                                               |  |
| 17 May 2019             | 158,560.10                                                      | 1,551,159.66                                                            | 20,276.39                                                                 | 21,122.68                                                        | 195,645.17                                                               |  |
| 24 May 2019             | 157,913.79                                                      | 1,553,700.94                                                            | 20,481.62                                                                 | 21,564.19                                                        | 198,000.46                                                               |  |
| 31 May 2019             | 159,519.85                                                      | 1,583,804.27                                                            | 19,962.56                                                                 | 21,851.90                                                        | 204,293.01                                                               |  |
| 06 June 2019            | 163,281.07                                                      | 1,628,092.83                                                            | 20,923.89                                                                 | 23,169.41                                                        | 211,327.97                                                               |  |
| 14 June 2019            | 161,846.15                                                      | 1,630,112.84                                                            | 22,471.79                                                                 | 24,124.05                                                        | 210,162.46                                                               |  |
| 21 June 2019            | 163,310.37                                                      | 1,586,079.04                                                            | 19,788.32                                                                 | 24,215.75                                                        | 207,282.31                                                               |  |
| 28 June 2019            | 166,123.23                                                      | 1,612,843.32                                                            | 19,384.86                                                                 | 23,145.97                                                        | 203,073.76                                                               |  |
| 05 July 2019            | 164,827.74                                                      | 1,605,186.16                                                            | 19,589.75                                                                 | 22,810.15                                                        | 202,917.04                                                               |  |
| 12 July 2019            | 166,248.18                                                      | 1,610,501.66                                                            | 19,609.52                                                                 | 23,293.48                                                        | 207,511.38                                                               |  |
| 19 July 2019            | 169,237.53                                                      | 1,631,207.98                                                            | 19,818.75                                                                 | 24,318.91                                                        | 208,473.18                                                               |  |
| 26 July 2019            | 173,187.22                                                      | 1,627,144.66                                                            | 19,712.45                                                                 | 25,682.74                                                        | 206,363.17                                                               |  |
| 02 August 2019          | 165,849.47                                                      | 1,621,502.53                                                            | 20,061.79                                                                 | 24,009.18                                                        | 206,528.84                                                               |  |
| 09 August 2019          | 165,738.57                                                      | 1,637,112.54                                                            | 21,179.46                                                                 | 23,559.18                                                        | 210,029.36                                                               |  |
| 16 August 2019          | 170,536.88                                                      | 1,648,048.45                                                            | 21,227.04                                                                 | 24,865.54                                                        | 213,533.53                                                               |  |
| 23 August 2019          | 175,116.74                                                      | 1,654,878.44                                                            | 21,164.33                                                                 | 25,840.74                                                        | 213,250.08                                                               |  |
| 30 August 2019          | 165,674.44                                                      | 1,669,568.22                                                            | 20,719.43                                                                 | 24,689.78                                                        | 208,955.68                                                               |  |
| 06 September 2019       | 168,390.48                                                      | 1,679,870.43                                                            | 22,670.34                                                                 | 26,064.27                                                        | 209,525.35                                                               |  |
| 13 September 2019       | 170,968.71                                                      | 1,673,899.57                                                            | 22,927.36                                                                 | 26,411.69                                                        | 208,504.66                                                               |  |
| 20 September 2019       | 172,443.31                                                      | 1,598,091.91                                                            | 21,266.60                                                                 | 25,680.11                                                        | 196,645.88                                                               |  |
| 27 September 2019       | 172,826.58                                                      | 1,610,981.79                                                            | 21,940.29                                                                 | 25,772.35                                                        | 199,675.57                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|--|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |  |
| 04 April 2019           | 529.69                                                                     | 11,866.74                                                        | 114,162.68                                                               | 980.16                                                                     | 7,246.68                                                      |  |
| 12 April 2019           | 532.41                                                                     | 11,750.40                                                        | 115,342.65                                                               | 982.77                                                                     | 7,300.64                                                      |  |
| 18 April 2019           | 597.12                                                                     | 11,673.38                                                        | 115,801.79                                                               | 976.38                                                                     | 7,309.08                                                      |  |
| 26 April 2019           | 595.56                                                                     | 12,223.22                                                        | 115,549.28                                                               | 972.55                                                                     | 7,042.47                                                      |  |
| 03 May 2019             | 599.25                                                                     | 12,253.52                                                        | 115,963.63                                                               | 978.09                                                                     | 6,967.76                                                      |  |
| 10 May 2019             | 605.24                                                                     | 12,213.59                                                        | 116,615.31                                                               | 986.98                                                                     | 6,746.41                                                      |  |
| 17 May 2019             | 750.22                                                                     | 12,133.90                                                        | 116,661.93                                                               | 1,019.51                                                                   | 6,809.80                                                      |  |
| 24 May 2019             | 746.45                                                                     | 11,986.34                                                        | 116,548.32                                                               | 1,012.34                                                                   | 6,801.49                                                      |  |
| 31 May 2019             | 751.13                                                                     | 12,149.24                                                        | 117,384.87                                                               | 1,016.97                                                                   | 6,878.09                                                      |  |
| 06 June 2019            | 760.90                                                                     | 12,644.72                                                        | 119,765.03                                                               | 1,028.99                                                                   | 7,802.58                                                      |  |
| 14 June 2019            | 759.33                                                                     | 13,238.20                                                        | 119,699.24                                                               | 1,040.86                                                                   | 7,616.71                                                      |  |
| 21 June 2019            | 761.76                                                                     | 13,273.60                                                        | 122,608.77                                                               | 1,070.60                                                                   | 7,909.27                                                      |  |
| 28 June 2019            | 764.74                                                                     | 13,727.09                                                        | 123,958.35                                                               | 1,075.36                                                                   | 7,983.94                                                      |  |
| 05 July 2019            | 763.62                                                                     | 13,569.64                                                        | 122,627.36                                                               | 1,073.24                                                                   | 7,965.40                                                      |  |
| 12 July 2019            | 782.53                                                                     | 13,497.79                                                        | 123,013.76                                                               | 1,085.82                                                                   | 7,972.18                                                      |  |
| 19 July 2019            | 797.82                                                                     | 13,990.96                                                        | 130,002.41                                                               | 1,076.52                                                                   | 8,060.58                                                      |  |
| 26 July 2019            | 865.53                                                                     | 13,650.93                                                        | 128,011.92                                                               | 1,067.55                                                                   | 8,336.24                                                      |  |
| 02 August 2019          | 869.92                                                                     | 13,498.26                                                        | 128,436.42                                                               | 1,177.26                                                                   | 8,075.71                                                      |  |
| 09 August 2019          | 839.24                                                                     | 13,768.00                                                        | 130,986.77                                                               | 1,293.27                                                                   | 8,110.17                                                      |  |
| 16 August 2019          | 889.73                                                                     | 14,154.11                                                        | 131,342.96                                                               | 1,212.04                                                                   | 8,842.77                                                      |  |
| 23 August 2019          | 905.85                                                                     | 14,179.03                                                        | 129,964.57                                                               | 1,272.40                                                                   | 8,993.14                                                      |  |
| 30 August 2019          | 945.17                                                                     | 14,079.78                                                        | 126,522.10                                                               | 1,231.25                                                                   | 8,198.17                                                      |  |
| 06 September 2019       | 965.18                                                                     | 14,533.25                                                        | 127,300.75                                                               | 1,242.04                                                                   | 8,594.46                                                      |  |
| 13 September 2019       | 1,011.48                                                                   | 14,594.62                                                        | 128,509.21                                                               | 1,204.30                                                                   | 8,383.11                                                      |  |
| 20 September 2019       | 1,007.95                                                                   | 14,234.55                                                        | 127,477.79                                                               | 1,203.03                                                                   | 8,380.89                                                      |  |
| 27 September 2019       | 1,009.39                                                                   | 14,267.24                                                        | 127,424.11                                                               | 1,202.63                                                                   | 8,366.36                                                      |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 04 April 2019           | 153,587.14                                                            | 217.48                                                                  | 334,322                                 | 14,195                                       | 298,919                                                 |
| 12 April 2019           | 153,968.46                                                            | 218.51                                                                  | 336,064                                 | 13,940                                       | 300,785                                                 |
| 18 April 2019           | 152,867.70                                                            | 73.66                                                                   | 337,935                                 | 14,370                                       | 302,099                                                 |
| 26 April 2019           | 152,131.31                                                            | 73.53                                                                   | 339,211                                 | 13,906                                       | 303,738                                                 |
| 03 May 2019             | 151,430.84                                                            | 73.83                                                                   | 337,739                                 | 13,897                                       | 302,272                                                 |
| 10 May 2019             | 152,480.80                                                            | 74.47                                                                   | 339,379                                 | 14,028                                       | 303,925                                                 |
| 17 May 2019             | 153,321.58                                                            | 92.04                                                                   | 341,932                                 | 14,052                                       | 306,531                                                 |
| 24 May 2019             | 153,345.64                                                            | 91.55                                                                   | 345,024                                 | 14,122                                       | 309,473                                                 |
| 31 May 2019             | 153,781.32                                                            | 92.02                                                                   | 346,829                                 | 14,259                                       | 311,116                                                 |
| 06 June 2019            | 156,734.82                                                            | 106.84                                                                  | 351,790                                 | 14,779                                       | 315,595                                                 |
| 14 June 2019            | 156,749.32                                                            | 92.75                                                                   | 350,751                                 | 14,333                                       | 314,705                                                 |
| 21 June 2019            | 157,069.47                                                            | 122.46                                                                  | 352,878                                 | 14,470                                       | 316,611                                                 |
| 28 June 2019            | 158,456.37                                                            | 122.88                                                                  | 354,038                                 | 14,610                                       | 317,750                                                 |
| 05 July 2019            | 158,884.19                                                            | 118.27                                                                  | 356,068                                 | 14,583                                       | 320,400                                                 |
| 12 July 2019            | 159,503.69                                                            | 117.73                                                                  | 359,856                                 | 14,879                                       | 323,741                                                 |
| 19 July 2019            | 154,969.37                                                            | 136.00                                                                  | 362,137                                 | 14,887                                       | 325,878                                                 |
| 26 July 2019            | 152,607.24                                                            | 232.02                                                                  | 363,827                                 | 15,959                                       | 326,502                                                 |
| 02 August 2019          | 153,876.80                                                            | 118.32                                                                  | 362,137                                 | 15,023                                       | 325,677                                                 |
| 09 August 2019          | 157,351.25                                                            | 138.30                                                                  | 366,528                                 | 15,012                                       | 330,102                                                 |
| 16 August 2019          | 159,895.12                                                            | 156.95                                                                  | 367,758                                 | 15,089                                       | 331,198                                                 |
| 23 August 2019          | 159,099.86                                                            | 192.83                                                                  | 370,605                                 | 15,782                                       | 333,292                                                 |
| 30 August 2019          | 143,566.43                                                            | 761.67                                                                  | 371,807                                 | 15,259                                       | 334,809                                                 |
| 06 September 2019       | 144,627.96                                                            | 756.25                                                                  | 370,832                                 | 15,448                                       | 333,794                                                 |
| 13 September 2019       | 147,711.29                                                            | 736.55                                                                  | 357,934                                 | 15,516                                       | 320,755                                                 |
| 20 September 2019       | 143,366.63                                                            | 735.73                                                                  | 357,720                                 | 15,645                                       | 320,978                                                 |
| 27 September 2019       | 139,699.46                                                            | 727.39                                                                  | 357,984                                 | 15,669                                       | 321,181                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 04 April 2019           | 21,208                                              | 9,731                                                         | 174,554                                                               | 12,711                                                                  | 4,464                                                             |
| 12 April 2019           | 21,339                                              | 9,761                                                         | 177,199                                                               | 12,789                                                                  | 4,179                                                             |
| 18 April 2019           | 21,466                                              | 9,788                                                         | 178,543                                                               | 12,814                                                                  | 4,582                                                             |
| 26 April 2019           | 21,567                                              | 9,801                                                         | 180,293                                                               | 12,905                                                                  | 4,105                                                             |
| 03 May 2019             | 21,570                                              | 9,853                                                         | 181,603                                                               | 12,885                                                                  | 4,044                                                             |
| 10 May 2019             | 21,426                                              | 9,942                                                         | 183,177                                                               | 12,706                                                                  | 4,087                                                             |
| 17 May 2019             | 21,349                                              | 9,990                                                         | 185,186                                                               | 12,703                                                                  | 4,063                                                             |
| 24 May 2019             | 21,429                                              | 10,026                                                        | 187,884                                                               | 12,920                                                                  | 4,096                                                             |
| 31 May 2019             | 21,454                                              | 10,147                                                        | 191,225                                                               | 12,969                                                                  | 4,113                                                             |
| 06 June 2019            | 21,416                                              | 10,224                                                        | 195,588                                                               | 12,898                                                                  | 4,556                                                             |
| 14 June 2019            | 21,713                                              | 10,238                                                        | 196,714                                                               | 13,069                                                                  | 4,096                                                             |
| 21 June 2019            | 21,797                                              | 10,354                                                        | 199,602                                                               | 13,143                                                                  | 4,117                                                             |
| 28 June 2019            | 21,678                                              | 10,457                                                        | 200,212                                                               | 13,185                                                                  | 4,154                                                             |
| 05 July 2019            | 21,085                                              | 10,415                                                        | 202,492                                                               | 13,304                                                                  | 4,169                                                             |
| 12 July 2019            | 21,236                                              | 10,568                                                        | 205,458                                                               | 13,385                                                                  | 4,312                                                             |
| 19 July 2019            | 21,372                                              | 10,640                                                        | 207,308                                                               | 13,481                                                                  | 4,247                                                             |
| 26 July 2019            | 21,366                                              | 10,692                                                        | 207,326                                                               | 13,438                                                                  | 5,268                                                             |
| 02 August 2019          | 21,437                                              | 10,707                                                        | 208,499                                                               | 13,451                                                                  | 4,317                                                             |
| 09 August 2019          | 21,414                                              | 10,752                                                        | 212,144                                                               | 13,410                                                                  | 4,261                                                             |
| 16 August 2019          | 21,471                                              | 10,715                                                        | 212,779                                                               | 13,409                                                                  | 4,375                                                             |
| 23 August 2019          | 21,531                                              | 10,804                                                        | 213,774                                                               | 13,451                                                                  | 4,979                                                             |
| 30 August 2019          | 21,739                                              | 10,938                                                        | 214,520                                                               | 13,577                                                                  | 4,322                                                             |
| 06 September 2019       | 21,590                                              | 11,135                                                        | 212,930                                                               | 13,423                                                                  | 4,314                                                             |
| 13 September 2019       | 21,663                                              | 11,236                                                        | 200,317                                                               | 13,439                                                                  | 4,281                                                             |
| 20 September 2019       | 21,097                                              | 11,289                                                        | 200,825                                                               | 13,099                                                                  | 4,357                                                             |
| 27 September 2019       | 21,134                                              | 11,294                                                        | 201,965                                                               | 13,227                                                                  | 4,376                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 04 April 2019           | 124,365                                                                   | 8,497                                                                       | 3,534                                           | 57,319                                                  | 596                                                       |
| 12 April 2019           | 123,586                                                                   | 8,550                                                                       | 3,454                                           | 56,919                                                  | 568                                                       |
| 18 April 2019           | 123,557                                                                   | 8,652                                                                       | 3,528                                           | 56,977                                                  | 580                                                       |
| 26 April 2019           | 123,445                                                                   | 8,662                                                                       | 3,437                                           | 57,226                                                  | 584                                                       |
| 03 May 2019             | 120,669                                                                   | 8,685                                                                       | 3,436                                           | 57,098                                                  | 582                                                       |
| 10 May 2019             | 120,749                                                                   | 8,720                                                                       | 3,404                                           | 57,333                                                  | 580                                                       |
| 17 May 2019             | 121,346                                                                   | 8,646                                                                       | 3,404                                           | 57,683                                                  | 595                                                       |
| 24 May 2019             | 121,589                                                                   | 8,509                                                                       | 3,421                                           | 57,742                                                  | 586                                                       |
| 31 May 2019             | 119,891                                                                   | 8,485                                                                       | 3,414                                           | 58,308                                                  | 582                                                       |
| 06 June 2019            | 120,007                                                                   | 8,518                                                                       | 3,547                                           | 59,722                                                  | 625                                                       |
| 14 June 2019            | 117,991                                                                   | 8,645                                                                       | 3,455                                           | 59,086                                                  | 629                                                       |
| 21 June 2019            | 117,009                                                                   | 8,654                                                                       | 3,486                                           | 59,382                                                  | 635                                                       |
| 28 June 2019            | 117,538                                                                   | 8,493                                                                       | 3,489                                           | 59,833                                                  | 646                                                       |
| 05 July 2019            | 117,908                                                                   | 7,781                                                                       | 3,439                                           | 60,165                                                  | 647                                                       |
| 12 July 2019            | 118,283                                                                   | 7,851                                                                       | 3,518                                           | 60,744                                                  | 673                                                       |
| 19 July 2019            | 118,571                                                                   | 7,891                                                                       | 3,552                                           | 61,052                                                  | 689                                                       |
| 26 July 2019            | 119,176                                                                   | 7,928                                                                       | 3,813                                           | 61,118                                                  | 693                                                       |
| 02 August 2019          | 117,178                                                                   | 7,986                                                                       | 3,579                                           | 61,493                                                  | 699                                                       |
| 09 August 2019          | 117,958                                                                   | 8,004                                                                       | 3,558                                           | 62,724                                                  | 701                                                       |
| 16 August 2019          | 118,419                                                                   | 8,062                                                                       | 3,586                                           | 62,924                                                  | 730                                                       |
| 23 August 2019          | 119,518                                                                   | 8,080                                                                       | 3,719                                           | 62,941                                                  | 727                                                       |
| 30 August 2019          | 120,289                                                                   | 8,162                                                                       | 3,595                                           | 62,833                                                  | 752                                                       |
| 06 September 2019       | 120,864                                                                   | 8,167                                                                       | 3,609                                           | 63,069                                                  | 768                                                       |
| 13 September 2019       | 120,439                                                                   | 8,224                                                                       | 3,629                                           | 63,547                                                  | 811                                                       |
| 20 September 2019       | 120,153                                                                   | 7,998                                                                       | 3,643                                           | 62,225                                                  | 806                                                       |
| 27 September 2019       | 119,216                                                                   | 7,907                                                                       | 3,629                                           | 61,780                                                  | 796                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 04 April 2019           | 0                                                     | 44,885                                                        | 0                                                               | 179                                                   | 4,413                                                         |
| 12 April 2019           | 0                                                     | 46,115                                                        | 0                                                               | 180                                                   | 4,214                                                         |
| 18 April 2019           | 0                                                     | 46,463                                                        | 0                                                               | 274                                                   | 3,938                                                         |
| 26 April 2019           | 0                                                     | 47,173                                                        | 0                                                               | 211                                                   | 3,956                                                         |
| 03 May 2019             | 0                                                     | 47,974                                                        | 0                                                               | 177                                                   | 3,960                                                         |
| 10 May 2019             | 0                                                     | 48,992                                                        | 0                                                               | 212                                                   | 3,992                                                         |
| 17 May 2019             | 0                                                     | 50,239                                                        | 0                                                               | 212                                                   | 3,994                                                         |
| 24 May 2019             | 0                                                     | 51,120                                                        | 0                                                               | 209                                                   | 4,005                                                         |
| 31 May 2019             | 0                                                     | 50,080                                                        | 0                                                               | 184                                                   | 4,002                                                         |
| 06 June 2019            | 0                                                     | 50,804                                                        | 0                                                               | 176                                                   | 4,087                                                         |
| 14 June 2019            | 0                                                     | 51,468                                                        | 0                                                               | 176                                                   | 4,093                                                         |
| 21 June 2019            | 0                                                     | 52,453                                                        | 0                                                               | 178                                                   | 4,124                                                         |
| 28 June 2019            | 0                                                     | 52,899                                                        | 0                                                               | 179                                                   | 4,173                                                         |
| 05 July 2019            | 0                                                     | 54,039                                                        | 0                                                               | 183                                                   | 4,221                                                         |
| 12 July 2019            | 0                                                     | 54,541                                                        | 0                                                               | 219                                                   | 4,284                                                         |
| 19 July 2019            | 0                                                     | 55,028                                                        | 0                                                               | 218                                                   | 4,280                                                         |
| 26 July 2019            | 0                                                     | 55,371                                                        | 0                                                               | 228                                                   | 4,313                                                         |
| 02 August 2019          | 0                                                     | 55,951                                                        | 0                                                               | 188                                                   | 4,298                                                         |
| 09 August 2019          | 0                                                     | 56,973                                                        | 0                                                               | 193                                                   | 4,375                                                         |
| 16 August 2019          | 0                                                     | 57,691                                                        | 0                                                               | 228                                                   | 4,421                                                         |
| 23 August 2019          | 0                                                     | 58,169                                                        | 0                                                               | 243                                                   | 4,478                                                         |
| 30 August 2019          | 0                                                     | 59,317                                                        | 0                                                               | 227                                                   | 4,531                                                         |
| 06 September 2019       | 0                                                     | 59,156                                                        | 0                                                               | 196                                                   | 4,563                                                         |
| 13 September 2019       | 1                                                     | 59,986                                                        | 0                                                               | 199                                                   | 4,593                                                         |
| 20 September 2019       | 1                                                     | 60,631                                                        | 0                                                               | 199                                                   | 4,642                                                         |
| 27 September 2019       | 1                                                     | 60,974                                                        | 0                                                               | 235                                                   | 4,687                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 04 April 2019           | 516                                                             | 78                                                    | 1,160                                                         | 10                                                              | 2,103                                              |
| 12 April 2019           | 465                                                             | 82                                                    | 978                                                           | 10                                                              | 2,151                                              |
| 18 April 2019           | 413                                                             | 82                                                    | 916                                                           | 10                                                              | 2,121                                              |
| 26 April 2019           | 413                                                             | 108                                                   | 940                                                           | 10                                                              | 2,162                                              |
| 03 May 2019             | 414                                                             | 122                                                   | 927                                                           | 10                                                              | 2,120                                              |
| 10 May 2019             | 414                                                             | 104                                                   | 923                                                           | 10                                                              | 2,166                                              |
| 17 May 2019             | 415                                                             | 106                                                   | 929                                                           | 10                                                              | 2,143                                              |
| 24 May 2019             | 414                                                             | 105                                                   | 939                                                           | 11                                                              | 2,155                                              |
| 31 May 2019             | 416                                                             | 118                                                   | 914                                                           | 11                                                              | 2,177                                              |
| 06 June 2019            | 419                                                             | 112                                                   | 927                                                           | 11                                                              | 2,167                                              |
| 14 June 2019            | 419                                                             | 107                                                   | 940                                                           | 11                                                              | 2,204                                              |
| 21 June 2019            | 432                                                             | 107                                                   | 946                                                           | 9                                                               | 2,215                                              |
| 28 June 2019            | 432                                                             | 105                                                   | 962                                                           | 10                                                              | 2,216                                              |
| 05 July 2019            | 435                                                             | 105                                                   | 960                                                           | 10                                                              | 2,224                                              |
| 12 July 2019            | 438                                                             | 105                                                   | 963                                                           | 10                                                              | 2,268                                              |
| 19 July 2019            | 436                                                             | 79                                                    | 967                                                           | 9                                                               | 2,243                                              |
| 26 July 2019            | 434                                                             | 111                                                   | 967                                                           | 9                                                               | 2,279                                              |
| 02 August 2019          | 433                                                             | 79                                                    | 970                                                           | 9                                                               | 2,295                                              |
| 09 August 2019          | 436                                                             | 106                                                   | 993                                                           | 9                                                               | 2,248                                              |
| 16 August 2019          | 438                                                             | 109                                                   | 991                                                           | 5                                                               | 2,289                                              |
| 23 August 2019          | 444                                                             | 113                                                   | 991                                                           | 5                                                               | 2,314                                              |
| 30 August 2019          | 447                                                             | 86                                                    | 972                                                           | 5                                                               | 2,290                                              |
| 06 September 2019       | 448                                                             | 80                                                    | 989                                                           | 5                                                               | 2,321                                              |
| 13 September 2019       | 454                                                             | 81                                                    | 1,003                                                         | 5                                                               | 2,372                                              |
| 20 September 2019       | 461                                                             | 81                                                    | 1,048                                                         | 4                                                               | 2,415                                              |
| 27 September 2019       | 456                                                             | 83                                                    | 1,080                                                         | 4                                                               | 2,424                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                         |                                                           |                                                 |                                                         |                                                           |                                                         |
|-------------------------|---------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------|
| As At                   | JPY                                                     |                                                           | HKD                                             |                                                         | USD                                                       |                                                         |
|                         | Number of Outstanding Trades / JPY / Floating vs. Fixed | Number of Outstanding Trades / JPY / Overnight Index Swap | Number of Outstanding Trades / HKD / Basis Swap | Number of Outstanding Trades / HKD / Floating vs. Fixed | Number of Outstanding Trades / HKD / Overnight Index Swap | Number of Outstanding Trades / USD / Floating vs. Fixed |
| 04 April 2019           | 17,088                                                  | 242                                                       | 2,857                                           | 63,692                                                  | 11                                                        |                                                         |
| 12 April 2019           | 17,131                                                  | 244                                                       | 2,858                                           | 64,795                                                  | 11                                                        |                                                         |
| 18 April 2019           | 17,177                                                  | 251                                                       | 2,855                                           | 65,015                                                  | 11                                                        |                                                         |
| 26 April 2019           | 17,267                                                  | 250                                                       | 2,851                                           | 65,011                                                  | 11                                                        |                                                         |
| 03 May 2019             | 17,226                                                  | 248                                                       | 2,888                                           | 65,238                                                  | 11                                                        |                                                         |
| 10 May 2019             | 17,256                                                  | 247                                                       | 2,960                                           | 65,872                                                  | 11                                                        |                                                         |
| 17 May 2019             | 17,259                                                  | 256                                                       | 2,985                                           | 66,256                                                  | 11                                                        |                                                         |
| 24 May 2019             | 17,271                                                  | 255                                                       | 2,998                                           | 66,895                                                  | 11                                                        |                                                         |
| 31 May 2019             | 17,358                                                  | 255                                                       | 3,084                                           | 67,360                                                  | 11                                                        |                                                         |
| 06 June 2019            | 17,520                                                  | 256                                                       | 3,071                                           | 68,303                                                  | 11                                                        |                                                         |
| 14 June 2019            | 17,644                                                  | 256                                                       | 3,040                                           | 68,810                                                  | 11                                                        |                                                         |
| 21 June 2019            | 17,663                                                  | 253                                                       | 3,106                                           | 69,665                                                  | 11                                                        |                                                         |
| 28 June 2019            | 17,795                                                  | 253                                                       | 3,139                                           | 68,944                                                  | 11                                                        |                                                         |
| 05 July 2019            | 17,891                                                  | 252                                                       | 3,175                                           | 69,223                                                  | 11                                                        |                                                         |
| 12 July 2019            | 17,991                                                  | 255                                                       | 3,164                                           | 69,434                                                  | 11                                                        |                                                         |
| 19 July 2019            | 18,017                                                  | 260                                                       | 3,180                                           | 69,783                                                  | 11                                                        |                                                         |
| 26 July 2019            | 18,220                                                  | 272                                                       | 3,221                                           | 70,440                                                  | 11                                                        |                                                         |
| 02 August 2019          | 18,372                                                  | 274                                                       | 3,219                                           | 70,791                                                  | 11                                                        |                                                         |
| 09 August 2019          | 18,368                                                  | 280                                                       | 3,270                                           | 71,737                                                  | 11                                                        |                                                         |
| 16 August 2019          | 18,324                                                  | 288                                                       | 3,274                                           | 72,436                                                  | 11                                                        |                                                         |
| 23 August 2019          | 18,286                                                  | 293                                                       | 3,324                                           | 72,959                                                  | 11                                                        |                                                         |
| 30 August 2019          | 18,149                                                  | 296                                                       | 3,427                                           | 72,914                                                  | 11                                                        |                                                         |
| 06 September 2019       | 18,294                                                  | 304                                                       | 3,556                                           | 73,230                                                  | 8                                                         |                                                         |
| 13 September 2019       | 18,426                                                  | 316                                                       | 3,587                                           | 60,263                                                  | 8                                                         |                                                         |
| 20 September 2019       | 18,542                                                  | 318                                                       | 3,616                                           | 59,758                                                  | 8                                                         |                                                         |
| 27 September 2019       | 18,091                                                  | 322                                                       | 3,573                                           | 60,072                                                  | 8                                                         |                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 04 April 2019           | 5,444                                                    | 110,364                                                          | 19,833                                                             | 2,580                                                        | 64,660                                                               |
| 12 April 2019           | 5,215                                                    | 110,633                                                          | 20,041                                                             | 2,600                                                        | 65,155                                                               |
| 18 April 2019           | 5,510                                                    | 111,614                                                          | 20,201                                                             | 2,650                                                        | 65,310                                                               |
| 26 April 2019           | 5,137                                                    | 112,166                                                          | 20,299                                                             | 2,643                                                        | 65,374                                                               |
| 03 May 2019             | 5,154                                                    | 109,850                                                          | 20,305                                                             | 2,686                                                        | 65,324                                                               |
| 10 May 2019             | 5,182                                                    | 109,558                                                          | 20,164                                                             | 2,767                                                        | 65,769                                                               |
| 17 May 2019             | 5,202                                                    | 110,172                                                          | 20,062                                                             | 2,789                                                        | 65,986                                                               |
| 24 May 2019             | 5,234                                                    | 111,502                                                          | 20,152                                                             | 2,830                                                        | 66,550                                                               |
| 31 May 2019             | 5,282                                                    | 113,094                                                          | 20,179                                                             | 2,882                                                        | 67,074                                                               |
| 06 June 2019            | 5,706                                                    | 114,232                                                          | 20,094                                                             | 2,919                                                        | 67,422                                                               |
| 14 June 2019            | 5,351                                                    | 112,664                                                          | 20,387                                                             | 2,883                                                        | 67,265                                                               |
| 21 June 2019            | 5,378                                                    | 112,379                                                          | 20,457                                                             | 2,910                                                        | 69,278                                                               |
| 28 June 2019            | 5,482                                                    | 113,145                                                          | 20,326                                                             | 2,921                                                        | 69,080                                                               |
| 05 July 2019            | 5,457                                                    | 113,902                                                          | 19,730                                                             | 3,008                                                        | 69,575                                                               |
| 12 July 2019            | 5,605                                                    | 115,784                                                          | 19,849                                                             | 3,036                                                        | 69,773                                                               |
| 19 July 2019            | 5,615                                                    | 116,752                                                          | 19,967                                                             | 3,056                                                        | 70,159                                                               |
| 26 July 2019            | 6,307                                                    | 116,073                                                          | 19,947                                                             | 3,213                                                        | 71,285                                                               |
| 02 August 2019          | 5,663                                                    | 113,804                                                          | 20,011                                                             | 3,112                                                        | 71,323                                                               |
| 09 August 2019          | 5,637                                                    | 114,933                                                          | 19,977                                                             | 3,152                                                        | 71,733                                                               |
| 16 August 2019          | 5,603                                                    | 114,412                                                          | 19,999                                                             | 3,158                                                        | 71,207                                                               |
| 23 August 2019          | 6,069                                                    | 115,468                                                          | 20,051                                                             | 3,224                                                        | 71,849                                                               |
| 30 August 2019          | 5,634                                                    | 116,093                                                          | 20,228                                                             | 3,181                                                        | 72,250                                                               |
| 06 September 2019       | 5,686                                                    | 114,493                                                          | 20,057                                                             | 3,205                                                        | 72,064                                                               |
| 13 September 2019       | 5,647                                                    | 112,938                                                          | 20,069                                                             | 3,215                                                        | 68,991                                                               |
| 20 September 2019       | 5,690                                                    | 114,132                                                          | 19,500                                                             | 3,251                                                        | 70,079                                                               |
| 27 September 2019       | 5,724                                                    | 114,497                                                          | 19,548                                                             | 3,256                                                        | 70,102                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 04 April 2019           | 8,166                                                                  | 2,305                                                         | 45,772                                                                | 4,252                                                                   | 4,257                                                         |
| 12 April 2019           | 8,135                                                                  | 2,259                                                         | 46,102                                                                | 4,297                                                                   | 4,200                                                         |
| 18 April 2019           | 8,317                                                                  | 2,299                                                         | 46,374                                                                | 4,280                                                                   | 4,278                                                         |
| 26 April 2019           | 8,334                                                                  | 2,239                                                         | 46,764                                                                | 4,291                                                                   | 4,169                                                         |
| 03 May 2019             | 8,390                                                                  | 2,235                                                         | 46,435                                                                | 4,267                                                                   | 4,165                                                         |
| 10 May 2019             | 8,121                                                                  | 2,243                                                         | 46,675                                                                | 4,334                                                                   | 4,175                                                         |
| 17 May 2019             | 7,910                                                                  | 2,242                                                         | 47,105                                                                | 4,362                                                                   | 4,195                                                         |
| 24 May 2019             | 7,952                                                                  | 2,243                                                         | 47,579                                                                | 4,377                                                                   | 4,206                                                         |
| 31 May 2019             | 7,998                                                                  | 2,243                                                         | 47,812                                                                | 4,350                                                                   | 4,277                                                         |
| 06 June 2019            | 7,879                                                                  | 2,323                                                         | 48,425                                                                | 4,390                                                                   | 4,385                                                         |
| 14 June 2019            | 7,962                                                                  | 2,291                                                         | 48,380                                                                | 4,406                                                                   | 4,274                                                         |
| 21 June 2019            | 8,116                                                                  | 2,375                                                         | 49,202                                                                | 4,415                                                                   | 4,280                                                         |
| 28 June 2019            | 7,996                                                                  | 2,424                                                         | 49,141                                                                | 4,432                                                                   | 4,306                                                         |
| 05 July 2019            | 7,931                                                                  | 2,391                                                         | 49,577                                                                | 4,369                                                                   | 4,268                                                         |
| 12 July 2019            | 7,985                                                                  | 2,445                                                         | 50,048                                                                | 4,367                                                                   | 4,341                                                         |
| 19 July 2019            | 8,052                                                                  | 2,452                                                         | 50,215                                                                | 4,350                                                                   | 4,344                                                         |
| 26 July 2019            | 7,968                                                                  | 2,546                                                         | 49,624                                                                | 4,375                                                                   | 4,581                                                         |
| 02 August 2019          | 7,958                                                                  | 2,487                                                         | 49,075                                                                | 4,394                                                                   | 4,349                                                         |
| 09 August 2019          | 7,759                                                                  | 2,467                                                         | 49,519                                                                | 4,397                                                                   | 4,346                                                         |
| 16 August 2019          | 7,782                                                                  | 2,467                                                         | 49,446                                                                | 4,408                                                                   | 4,338                                                         |
| 23 August 2019          | 7,793                                                                  | 2,550                                                         | 49,514                                                                | 4,392                                                                   | 4,479                                                         |
| 30 August 2019          | 7,859                                                                  | 2,501                                                         | 49,569                                                                | 4,426                                                                   | 4,404                                                         |
| 06 September 2019       | 7,575                                                                  | 2,546                                                         | 48,942                                                                | 4,437                                                                   | 4,471                                                         |
| 13 September 2019       | 7,545                                                                  | 2,560                                                         | 46,235                                                                | 4,469                                                                   | 4,500                                                         |
| 20 September 2019       | 7,569                                                                  | 2,567                                                         | 46,508                                                                | 4,476                                                                   | 4,516                                                         |
| 27 September 2019       | 7,493                                                                  | 2,547                                                         | 47,103                                                                | 4,505                                                                   | 4,504                                                         |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 04 April 2019           | 107,647                                                               | 8,234                                                                   | 3,218                                                          | 61,173                                                                 | 478                                                                      |
| 12 April 2019           | 108,065                                                               | 8,356                                                                   | 3,136                                                          | 61,797                                                                 | 469                                                                      |
| 18 April 2019           | 108,551                                                               | 8,353                                                                   | 3,248                                                          | 62,061                                                                 | 445                                                                      |
| 26 April 2019           | 109,115                                                               | 8,420                                                                   | 3,120                                                          | 62,719                                                                 | 451                                                                      |
| 03 May 2019             | 108,273                                                               | 8,393                                                                   | 3,121                                                          | 62,575                                                                 | 449                                                                      |
| 10 May 2019             | 109,091                                                               | 8,431                                                                   | 3,123                                                          | 62,619                                                                 | 469                                                                      |
| 17 May 2019             | 110,261                                                               | 8,513                                                                   | 3,119                                                          | 63,297                                                                 | 484                                                                      |
| 24 May 2019             | 111,502                                                               | 8,528                                                                   | 3,127                                                          | 63,677                                                                 | 492                                                                      |
| 31 May 2019             | 111,127                                                               | 8,538                                                                   | 3,135                                                          | 64,676                                                                 | 492                                                                      |
| 06 June 2019            | 112,883                                                               | 8,578                                                                   | 3,284                                                          | 65,935                                                                 | 492                                                                      |
| 14 June 2019            | 112,447                                                               | 8,667                                                                   | 3,139                                                          | 65,876                                                                 | 602                                                                      |
| 21 June 2019            | 113,779                                                               | 8,699                                                                   | 3,151                                                          | 64,152                                                                 | 481                                                                      |
| 28 June 2019            | 114,164                                                               | 8,698                                                                   | 3,189                                                          | 64,962                                                                 | 470                                                                      |
| 05 July 2019            | 115,721                                                               | 8,217                                                                   | 3,163                                                          | 65,039                                                                 | 487                                                                      |
| 12 July 2019            | 117,068                                                               | 8,316                                                                   | 3,218                                                          | 65,959                                                                 | 484                                                                      |
| 19 July 2019            | 118,003                                                               | 8,398                                                                   | 3,218                                                          | 66,637                                                                 | 488                                                                      |
| 26 July 2019            | 118,150                                                               | 8,461                                                                   | 3,459                                                          | 66,446                                                                 | 475                                                                      |
| 02 August 2019          | 117,555                                                               | 8,494                                                                   | 3,216                                                          | 66,588                                                                 | 504                                                                      |
| 09 August 2019          | 119,467                                                               | 8,642                                                                   | 3,207                                                          | 67,595                                                                 | 521                                                                      |
| 16 August 2019          | 120,513                                                               | 8,671                                                                   | 3,226                                                          | 67,978                                                                 | 515                                                                      |
| 23 August 2019          | 121,305                                                               | 8,718                                                                   | 3,427                                                          | 68,551                                                                 | 531                                                                      |
| 30 August 2019          | 122,037                                                               | 8,825                                                                   | 3,299                                                          | 69,346                                                                 | 529                                                                      |
| 06 September 2019       | 121,990                                                               | 8,877                                                                   | 3,321                                                          | 69,128                                                                 | 592                                                                      |
| 13 September 2019       | 115,794                                                               | 8,964                                                                   | 3,336                                                          | 68,083                                                                 | 574                                                                      |
| 20 September 2019       | 119,404                                                               | 8,492                                                                   | 3,392                                                          | 64,221                                                                 | 453                                                                      |
| 27 September 2019       | 119,263                                                               | 8,574                                                                   | 3,413                                                          | 64,234                                                                 | 456                                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 04 April 2019           | 692                                                             | 7,949                                                                   | 28                                                                        | 593                                                             | 5,347                                                                   |
| 12 April 2019           | 655                                                             | 7,962                                                                   | 30                                                                        | 572                                                             | 5,370                                                                   |
| 18 April 2019           | 716                                                             | 8,066                                                                   | 29                                                                        | 601                                                             | 5,405                                                                   |
| 26 April 2019           | 650                                                             | 8,007                                                                   | 29                                                                        | 570                                                             | 5,450                                                                   |
| 03 May 2019             | 641                                                             | 8,004                                                                   | 29                                                                        | 561                                                             | 5,432                                                                   |
| 10 May 2019             | 655                                                             | 8,059                                                                   | 29                                                                        | 569                                                             | 5,442                                                                   |
| 17 May 2019             | 653                                                             | 8,144                                                                   | 34                                                                        | 573                                                             | 5,457                                                                   |
| 24 May 2019             | 658                                                             | 8,339                                                                   | 34                                                                        | 575                                                             | 5,483                                                                   |
| 31 May 2019             | 661                                                             | 8,580                                                                   | 32                                                                        | 575                                                             | 5,495                                                                   |
| 06 June 2019            | 715                                                             | 8,814                                                                   | 32                                                                        | 606                                                             | 5,573                                                                   |
| 14 June 2019            | 671                                                             | 8,770                                                                   | 32                                                                        | 587                                                             | 5,516                                                                   |
| 21 June 2019            | 674                                                             | 8,115                                                                   | 34                                                                        | 588                                                             | 5,593                                                                   |
| 28 June 2019            | 679                                                             | 8,194                                                                   | 32                                                                        | 599                                                             | 5,636                                                                   |
| 05 July 2019            | 669                                                             | 8,234                                                                   | 32                                                                        | 601                                                             | 5,644                                                                   |
| 12 July 2019            | 701                                                             | 8,493                                                                   | 34                                                                        | 613                                                             | 5,684                                                                   |
| 19 July 2019            | 701                                                             | 8,457                                                                   | 34                                                                        | 610                                                             | 5,726                                                                   |
| 26 July 2019            | 824                                                             | 8,511                                                                   | 35                                                                        | 682                                                             | 5,754                                                                   |
| 02 August 2019          | 719                                                             | 8,678                                                                   | 35                                                                        | 614                                                             | 5,750                                                                   |
| 09 August 2019          | 707                                                             | 8,865                                                                   | 37                                                                        | 622                                                             | 5,942                                                                   |
| 16 August 2019          | 720                                                             | 8,953                                                                   | 39                                                                        | 631                                                             | 5,866                                                                   |
| 23 August 2019          | 796                                                             | 8,977                                                                   | 38                                                                        | 669                                                             | 5,837                                                                   |
| 30 August 2019          | 724                                                             | 9,098                                                                   | 39                                                                        | 628                                                             | 5,816                                                                   |
| 06 September 2019       | 738                                                             | 9,112                                                                   | 43                                                                        | 634                                                             | 5,838                                                                   |
| 13 September 2019       | 753                                                             | 9,038                                                                   | 47                                                                        | 640                                                             | 5,776                                                                   |
| 20 September 2019       | 751                                                             | 8,287                                                                   | 45                                                                        | 642                                                             | 5,782                                                                   |
| 27 September 2019       | 763                                                             | 8,413                                                                   | 45                                                                        | 647                                                             | 5,671                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
|                         |                                                                           |                                                              |                                                                      |                                                                        |
| As At                   | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 04 April 2019           | 36                                                                        | 550                                                          | 6,372                                                                | 14                                                                     |
| 12 April 2019           | 38                                                                        | 518                                                          | 6,335                                                                | 14                                                                     |
| 18 April 2019           | 36                                                                        | 578                                                          | 6,333                                                                | 6                                                                      |
| 26 April 2019           | 36                                                                        | 515                                                          | 6,310                                                                | 6                                                                      |
| 03 May 2019             | 36                                                                        | 488                                                          | 6,230                                                                | 6                                                                      |
| 10 May 2019             | 36                                                                        | 496                                                          | 6,271                                                                | 6                                                                      |
| 17 May 2019             | 39                                                                        | 481                                                          | 6,281                                                                | 7                                                                      |
| 24 May 2019             | 39                                                                        | 483                                                          | 6,344                                                                | 7                                                                      |
| 31 May 2019             | 37                                                                        | 486                                                          | 6,353                                                                | 7                                                                      |
| 06 June 2019            | 37                                                                        | 547                                                          | 6,543                                                                | 8                                                                      |
| 14 June 2019            | 38                                                                        | 488                                                          | 6,451                                                                | 7                                                                      |
| 21 June 2019            | 41                                                                        | 492                                                          | 6,493                                                                | 11                                                                     |
| 28 June 2019            | 39                                                                        | 492                                                          | 6,574                                                                | 11                                                                     |
| 05 July 2019            | 39                                                                        | 483                                                          | 6,611                                                                | 10                                                                     |
| 12 July 2019            | 40                                                                        | 525                                                          | 6,716                                                                | 10                                                                     |
| 19 July 2019            | 39                                                                        | 506                                                          | 6,682                                                                | 11                                                                     |
| 26 July 2019            | 39                                                                        | 654                                                          | 6,733                                                                | 13                                                                     |
| 02 August 2019          | 42                                                                        | 526                                                          | 6,710                                                                | 10                                                                     |
| 09 August 2019          | 47                                                                        | 511                                                          | 6,982                                                                | 11                                                                     |
| 16 August 2019          | 45                                                                        | 549                                                          | 7,236                                                                | 11                                                                     |
| 23 August 2019          | 45                                                                        | 637                                                          | 7,260                                                                | 14                                                                     |
| 30 August 2019          | 44                                                                        | 522                                                          | 6,694                                                                | 17                                                                     |
| 06 September 2019       | 48                                                                        | 533                                                          | 6,720                                                                | 18                                                                     |
| 13 September 2019       | 47                                                                        | 512                                                          | 6,840                                                                | 17                                                                     |
| 20 September 2019       | 45                                                                        | 526                                                          | 6,697                                                                | 17                                                                     |
| 27 September 2019       | 45                                                                        | 539                                                          | 6,397                                                                | 16                                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 04 October 2019         | 17,061,821.85                           | 1,419,414.64                                 | 13,887,036.90                                           | 1,755,370.32                                              | 859,790.97                                                          |
| 11 October 2019         | 16,074,680.00                           | 1,299,179.62                                 | 12,965,421.67                                           | 1,810,078.71                                              | 866,587.24                                                          |
| 18 October 2019         | 16,259,192.10                           | 1,330,438.13                                 | 13,180,554.15                                           | 1,748,199.82                                              | 870,326.66                                                          |
| 25 October 2019         | 16,210,261.69                           | 1,390,534.34                                 | 13,093,205.18                                           | 1,726,522.18                                              | 875,866.42                                                          |
| 01 November 2019        | 16,865,484.47                           | 1,946,745.98                                 | 13,137,377.20                                           | 1,781,361.29                                              | 877,714.15                                                          |
| 08 November 2019        | 16,980,866.73                           | 2,238,608.24                                 | 13,088,505.15                                           | 1,653,753.33                                              | 874,493.27                                                          |
| 15 November 2019        | 15,931,813.53                           | 1,577,939.69                                 | 12,741,853.39                                           | 1,612,020.45                                              | 882,269.72                                                          |
| 22 November 2019        | 15,930,751.39                           | 1,684,153.19                                 | 12,633,036.30                                           | 1,613,561.90                                              | 877,680.51                                                          |
| 29 November 2019        | 15,616,495.28                           | 1,485,723.09                                 | 12,478,406.36                                           | 1,652,365.83                                              | 873,549.02                                                          |
| 06 December 2019        | 15,158,607.22                           | 1,424,582.98                                 | 12,247,434.56                                           | 1,486,589.68                                              | 876,137.64                                                          |
| 13 December 2019        | 15,266,444.76                           | 1,441,216.53                                 | 12,321,499.14                                           | 1,503,729.09                                              | 876,751.74                                                          |
| 20 December 2019        | 14,895,779.75                           | 1,410,721.45                                 | 12,033,372.58                                           | 1,451,685.73                                              | 858,439.62                                                          |
| 27 December 2019        | 14,827,561.18                           | 1,413,151.38                                 | 11,970,059.25                                           | 1,444,350.55                                              | 860,803.75                                                          |
| 03 January 2020         | 14,927,051.60                           | 1,433,401.25                                 | 12,035,027.25                                           | 1,458,623.09                                              | 867,614.66                                                          |
| 10 January 2020         | 15,203,865.17                           | 1,438,434.21                                 | 12,219,765.86                                           | 1,545,665.10                                              | 868,972.08                                                          |
| 17 January 2020         | 15,511,123.29                           | 1,452,577.62                                 | 12,429,481.47                                           | 1,629,064.21                                              | 862,663.09                                                          |
| 24 January 2020         | 15,736,630.93                           | 1,481,192.20                                 | 12,501,770.41                                           | 1,753,668.33                                              | 852,288.12                                                          |
| 31 January 2020         | 16,197,994.29                           | 1,662,246.21                                 | 12,669,282.26                                           | 1,866,465.81                                              | 853,870.07                                                          |
| 07 February 2020        | 15,906,176.65                           | 1,381,905.61                                 | 12,613,651.94                                           | 1,910,619.11                                              | 853,491.13                                                          |
| 14 February 2020        | 16,014,452.26                           | 1,333,929.79                                 | 12,683,897.08                                           | 1,996,625.39                                              | 854,307.89                                                          |
| 21 February 2020        | 15,990,285.25                           | 1,367,359.77                                 | 12,613,197.30                                           | 2,009,728.18                                              | 846,685.29                                                          |
| 28 February 2020        | 16,140,996.04                           | 1,293,746.55                                 | 12,735,035.91                                           | 2,112,213.58                                              | 805,390.81                                                          |
| 06 March 2020           | 16,539,320.12                           | 1,325,424.79                                 | 13,145,546.60                                           | 2,068,348.74                                              | 853,136.42                                                          |
| 13 March 2020           | 16,957,052.54                           | 1,362,400.91                                 | 13,342,994.73                                           | 2,251,656.90                                              | 867,819.90                                                          |
| 20 March 2020           | 16,223,618.53                           | 1,291,674.09                                 | 12,830,572.33                                           | 2,101,372.11                                              | 820,855.24                                                          |
| 27 March 2020           | 16,355,565.40                           | 1,349,706.72                                 | 12,954,819.56                                           | 2,051,039.11                                              | 823,045.11                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
| Position to Clear       |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 04 October 2019         | 9,808,026.81                                                          | 1,076,115.75                                                            | 559,623.66                                                        | 4,079,010.09                                                              | 679,254.57                                                                  |  |
| 11 October 2019         | 8,889,954.79                                                          | 1,095,000.32                                                            | 432,592.38                                                        | 4,075,466.88                                                              | 715,078.40                                                                  |  |
| 18 October 2019         | 9,058,376.11                                                          | 1,031,549.70                                                            | 460,111.48                                                        | 4,122,178.05                                                              | 716,650.12                                                                  |  |
| 25 October 2019         | 8,968,706.25                                                          | 987,786.12                                                              | 514,667.92                                                        | 4,124,498.93                                                              | 738,736.06                                                                  |  |
| 01 November 2019        | 8,810,890.12                                                          | 1,034,683.76                                                            | 1,069,031.84                                                      | 4,326,487.09                                                              | 746,677.52                                                                  |  |
| 08 November 2019        | 8,652,155.55                                                          | 937,269.87                                                              | 1,364,114.98                                                      | 4,436,349.60                                                              | 716,483.46                                                                  |  |
| 15 November 2019        | 8,550,231.23                                                          | 942,619.27                                                              | 695,669.98                                                        | 4,191,622.16                                                              | 669,401.18                                                                  |  |
| 22 November 2019        | 8,370,719.76                                                          | 945,708.73                                                              | 806,472.68                                                        | 4,262,316.54                                                              | 667,853.17                                                                  |  |
| 29 November 2019        | 8,335,256.78                                                          | 988,977.55                                                              | 612,174.07                                                        | 4,143,149.58                                                              | 663,388.28                                                                  |  |
| 06 December 2019        | 8,113,827.63                                                          | 880,566.42                                                              | 548,445.34                                                        | 4,133,606.93                                                              | 606,023.26                                                                  |  |
| 13 December 2019        | 8,108,044.42                                                          | 892,559.08                                                              | 564,464.80                                                        | 4,213,454.73                                                              | 611,170.01                                                                  |  |
| 20 December 2019        | 7,890,700.97                                                          | 875,014.48                                                              | 552,281.83                                                        | 4,142,671.61                                                              | 576,671.25                                                                  |  |
| 27 December 2019        | 7,834,986.64                                                          | 879,207.17                                                              | 552,347.63                                                        | 4,135,072.61                                                              | 565,143.38                                                                  |  |
| 03 January 2020         | 7,882,495.55                                                          | 899,463.86                                                              | 565,786.59                                                        | 4,152,531.70                                                              | 559,159.23                                                                  |  |
| 10 January 2020         | 8,101,891.00                                                          | 969,634.27                                                              | 569,462.12                                                        | 4,117,874.86                                                              | 576,030.84                                                                  |  |
| 17 January 2020         | 8,283,985.42                                                          | 1,026,932.74                                                            | 589,914.52                                                        | 4,145,496.04                                                              | 602,131.46                                                                  |  |
| 24 January 2020         | 8,370,427.34                                                          | 1,149,076.67                                                            | 628,904.08                                                        | 4,131,343.07                                                              | 604,591.66                                                                  |  |
| 31 January 2020         | 8,421,264.57                                                          | 1,238,051.54                                                            | 808,376.14                                                        | 4,248,017.70                                                              | 628,414.27                                                                  |  |
| 07 February 2020        | 8,525,803.84                                                          | 1,287,555.80                                                            | 528,414.47                                                        | 4,087,848.10                                                              | 623,063.31                                                                  |  |
| 14 February 2020        | 8,647,575.80                                                          | 1,436,180.56                                                            | 479,621.90                                                        | 4,036,321.28                                                              | 560,444.83                                                                  |  |
| 21 February 2020        | 8,591,544.17                                                          | 1,438,541.24                                                            | 520,674.49                                                        | 4,021,653.12                                                              | 571,186.94                                                                  |  |
| 28 February 2020        | 8,738,907.94                                                          | 1,495,026.83                                                            | 488,355.73                                                        | 3,996,127.97                                                              | 617,186.75                                                                  |  |
| 06 March 2020           | 8,914,478.42                                                          | 1,416,256.49                                                            | 472,288.37                                                        | 4,231,068.18                                                              | 652,092.25                                                                  |  |
| 13 March 2020           | 9,052,404.36                                                          | 1,580,116.42                                                            | 494,581.01                                                        | 4,290,590.37                                                              | 671,540.49                                                                  |  |
| 20 March 2020           | 8,812,152.70                                                          | 1,462,970.67                                                            | 470,818.85                                                        | 4,018,419.63                                                              | 638,401.44                                                                  |  |
| 27 March 2020           | 8,894,068.83                                                          | 1,434,684.75                                                            | 526,661.61                                                        | 4,060,750.73                                                              | 616,354.37                                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
|                         | By Product and Currency                               |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 04 October 2019         | 322,970.24                                            | 3,148,240.44                                                  | 229,524.46                                                      | 13.16                                                 | 1,790,228.94                                                  |
| 11 October 2019         | 311,570.51                                            | 2,190,372.77                                                  | 237,746.52                                                      | 13.22                                                 | 1,809,001.39                                                  |
| 18 October 2019         | 315,504.80                                            | 2,170,980.29                                                  | 218,034.60                                                      | 13.29                                                 | 1,827,633.52                                                  |
| 25 October 2019         | 318,691.91                                            | 2,177,669.67                                                  | 226,974.70                                                      | 13.32                                                 | 1,850,277.70                                                  |
| 01 November 2019        | 332,343.91                                            | 2,172,152.43                                                  | 238,919.57                                                      | 13.37                                                 | 1,879,823.06                                                  |
| 08 November 2019        | 367,759.49                                            | 2,207,860.79                                                  | 246,806.02                                                      | 13.45                                                 | 1,883,805.78                                                  |
| 15 November 2019        | 346,573.65                                            | 2,183,192.09                                                  | 245,435.58                                                      | 13.40                                                 | 1,823,765.78                                                  |
| 22 November 2019        | 345,969.17                                            | 2,174,938.97                                                  | 252,317.63                                                      | 13.37                                                 | 1,655,588.96                                                  |
| 29 November 2019        | 304,630.65                                            | 2,145,146.55                                                  | 250,327.99                                                      | 13.39                                                 | 1,534,591.73                                                  |
| 06 December 2019        | 306,447.36                                            | 2,061,995.90                                                  | 244,399.09                                                      | 13.35                                                 | 1,497,527.47                                                  |
| 13 December 2019        | 312,930.18                                            | 2,077,032.29                                                  | 251,086.33                                                      | 13.48                                                 | 1,589,890.38                                                  |
| 20 December 2019        | 298,379.05                                            | 2,089,024.91                                                  | 218,252.10                                                      | 13.44                                                 | 1,582,061.31                                                  |
| 27 December 2019        | 294,955.75                                            | 2,038,568.42                                                  | 206,514.00                                                      | 13.42                                                 | 1,558,182.21                                                  |
| 03 January 2020         | 295,665.05                                            | 2,028,282.68                                                  | 203,865.15                                                      | 13.52                                                 | 1,573,798.83                                                  |
| 10 January 2020         | 292,211.99                                            | 2,047,777.11                                                  | 216,776.36                                                      | 13.55                                                 | 1,583,325.63                                                  |
| 17 January 2020         | 292,504.49                                            | 2,052,476.94                                                  | 222,285.52                                                      | 13.65                                                 | 1,630,826.95                                                  |
| 24 January 2020         | 291,434.38                                            | 2,033,328.70                                                  | 191,902.51                                                      | 13.63                                                 | 1,640,478.25                                                  |
| 31 January 2020         | 297,676.91                                            | 2,047,890.86                                                  | 203,365.82                                                      | 13.56                                                 | 1,620,459.16                                                  |
| 07 February 2020        | 297,955.97                                            | 2,054,840.00                                                  | 194,940.38                                                      | 13.49                                                 | 1,654,645.19                                                  |
| 14 February 2020        | 297,971.13                                            | 2,050,667.40                                                  | 190,149.56                                                      | 13.50                                                 | 1,672,443.94                                                  |
| 21 February 2020        | 302,484.24                                            | 2,053,487.25                                                  | 184,624.66                                                      | 13.44                                                 | 1,679,760.41                                                  |
| 28 February 2020        | 306,714.04                                            | 2,119,526.39                                                  | 207,895.96                                                      | 13.40                                                 | 1,693,183.96                                                  |
| 06 March 2020           | 312,229.34                                            | 2,170,276.58                                                  | 261,743.16                                                      | 13.59                                                 | 1,899,548.81                                                  |
| 13 March 2020           | 322,401.54                                            | 2,235,982.40                                                  | 312,327.78                                                      | 0.00                                                  | 1,919,223.89                                                  |
| 20 March 2020           | 313,885.53                                            | 2,263,307.32                                                  | 310,428.75                                                      | 113.40                                                | 1,791,825.34                                                  |
| 27 March 2020           | 316,263.19                                            | 2,277,197.82                                                  | 308,184.01                                                      | 112.38                                                | 1,788,221.98                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 04 October 2019         | 0.00                                                             | 29,393.97                                              | 243,420.32                                                     | 99,118.08                                                        | 6,506.50                                               |  |
| 11 October 2019         | 0.00                                                             | 29,188.33                                              | 245,759.77                                                     | 102,306.62                                                       | 6,482.12                                               |  |
| 18 October 2019         | 0.00                                                             | 29,549.08                                              | 249,856.98                                                     | 98,276.40                                                        | 7,116.15                                               |  |
| 25 October 2019         | 0.00                                                             | 29,323.10                                              | 251,815.73                                                     | 100,229.14                                                       | 7,451.21                                               |  |
| 01 November 2019        | 0.00                                                             | 28,083.23                                              | 253,003.78                                                     | 98,779.51                                                        | 7,488.21                                               |  |
| 08 November 2019        | 0.00                                                             | 35,482.72                                              | 254,755.37                                                     | 100,969.16                                                       | 7,968.04                                               |  |
| 15 November 2019        | 0.00                                                             | 28,346.44                                              | 251,399.28                                                     | 103,154.81                                                       | 7,079.64                                               |  |
| 22 November 2019        | 0.00                                                             | 28,375.73                                              | 253,993.06                                                     | 99,962.16                                                        | 5,345.34                                               |  |
| 29 November 2019        | 0.00                                                             | 22,142.68                                              | 250,681.64                                                     | 103,597.88                                                       | 4,779.93                                               |  |
| 06 December 2019        | 0.00                                                             | 22,001.34                                              | 252,239.76                                                     | 103,561.59                                                       | 4,829.97                                               |  |
| 13 December 2019        | 0.00                                                             | 21,690.73                                              | 256,008.30                                                     | 103,548.18                                                       | 5,013.93                                               |  |
| 20 December 2019        | 0.00                                                             | 20,882.72                                              | 250,339.48                                                     | 93,105.85                                                        | 4,897.22                                               |  |
| 27 December 2019        | 0.00                                                             | 20,806.55                                              | 247,130.67                                                     | 90,148.98                                                        | 4,797.33                                               |  |
| 03 January 2020         | 0.00                                                             | 20,895.32                                              | 249,803.74                                                     | 86,988.15                                                        | 4,909.50                                               |  |
| 10 January 2020         | 0.00                                                             | 20,904.09                                              | 247,529.23                                                     | 90,951.39                                                        | 4,886.17                                               |  |
| 17 January 2020         | 0.00                                                             | 21,819.95                                              | 249,878.18                                                     | 90,200.24                                                        | 5,003.70                                               |  |
| 24 January 2020         | 0.00                                                             | 21,935.60                                              | 247,048.43                                                     | 89,837.71                                                        | 5,630.53                                               |  |
| 31 January 2020         | 0.00                                                             | 23,070.27                                              | 252,241.69                                                     | 91,621.95                                                        | 6,002.20                                               |  |
| 07 February 2020        | 0.00                                                             | 23,234.98                                              | 251,936.29                                                     | 89,309.94                                                        | 5,072.64                                               |  |
| 14 February 2020        | 0.00                                                             | 22,991.80                                              | 249,185.30                                                     | 85,674.53                                                        | 4,499.74                                               |  |
| 21 February 2020        | 0.00                                                             | 22,345.67                                              | 248,370.90                                                     | 87,507.28                                                        | 4,533.74                                               |  |
| 28 February 2020        | 0.00                                                             | 23,392.05                                              | 251,492.23                                                     | 92,699.68                                                        | 4,614.07                                               |  |
| 06 March 2020           | 0.00                                                             | 23,871.63                                              | 260,229.91                                                     | 99,083.02                                                        | 4,562.57                                               |  |
| 13 March 2020           | 0.00                                                             | 25,498.27                                              | 268,408.71                                                     | 100,197.17                                                       | 4,805.11                                               |  |
| 20 March 2020           | 0.00                                                             | 28,749.94                                              | 262,543.38                                                     | 102,403.97                                                       | 5,100.39                                               |  |
| 27 March 2020           | 0.00                                                             | 29,730.50                                              | 259,444.65                                                     | 103,482.30                                                       | 5,081.35                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 04 October 2019         | 41,177.50                                                     | 1,168.80                                                        | 224,859.70                                            | 1,261,308.60                                                  | 74,845.16                                                       |
| 11 October 2019         | 41,944.37                                                     | 3,671.44                                                        | 222,829.93                                            | 1,254,099.91                                                  | 75,409.00                                                       |
| 18 October 2019         | 42,072.49                                                     | 3,803.02                                                        | 226,415.03                                            | 1,328,412.80                                                  | 73,277.09                                                       |
| 25 October 2019         | 43,112.77                                                     | 3,811.37                                                        | 226,834.91                                            | 1,431,184.69                                                  | 67,474.97                                                       |
| 01 November 2019        | 43,489.82                                                     | 3,818.28                                                        | 248,142.27                                            | 1,260,256.54                                                  | 68,184.32                                                       |
| 08 November 2019        | 42,795.26                                                     | 3,536.07                                                        | 226,837.78                                            | 1,242,213.72                                                  | 69,869.22                                                       |
| 15 November 2019        | 43,268.81                                                     | 3,534.70                                                        | 229,199.49                                            | 1,149,027.97                                                  | 69,619.23                                                       |
| 22 November 2019        | 44,253.92                                                     | 3,554.81                                                        | 226,108.35                                            | 1,174,402.76                                                  | 71,723.10                                                       |
| 29 November 2019        | 44,764.05                                                     | 2,907.73                                                        | 218,643.56                                            | 1,175,311.01                                                  | 69,937.27                                                       |
| 06 December 2019        | 46,139.27                                                     | 2,948.50                                                        | 224,286.45                                            | 1,190,866.25                                                  | 66,629.57                                                       |
| 13 December 2019        | 46,335.20                                                     | 2,633.31                                                        | 223,051.40                                            | 1,155,682.43                                                  | 67,328.66                                                       |
| 20 December 2019        | 44,260.01                                                     | 0.00                                                            | 220,288.15                                            | 1,181,087.90                                                  | 55,398.97                                                       |
| 27 December 2019        | 43,571.12                                                     | 0.00                                                            | 221,483.48                                            | 1,180,596.17                                                  | 54,107.77                                                       |
| 03 January 2020         | 45,354.40                                                     | 0.00                                                            | 221,260.56                                            | 1,179,696.92                                                  | 53,531.27                                                       |
| 10 January 2020         | 45,374.33                                                     | 0.00                                                            | 233,709.85                                            | 1,194,533.12                                                  | 52,408.81                                                       |
| 17 January 2020         | 46,357.04                                                     | 0.00                                                            | 238,338.71                                            | 1,192,685.90                                                  | 54,809.51                                                       |
| 24 January 2020         | 48,152.46                                                     | 0.00                                                            | 230,334.63                                            | 1,193,395.02                                                  | 55,216.87                                                       |
| 31 January 2020         | 49,311.37                                                     | 0.00                                                            | 237,626.89                                            | 1,204,222.22                                                  | 52,542.21                                                       |
| 07 February 2020        | 49,878.80                                                     | 0.00                                                            | 234,612.09                                            | 1,185,124.20                                                  | 52,609.97                                                       |
| 14 February 2020        | 46,857.01                                                     | 0.00                                                            | 234,686.94                                            | 1,178,849.29                                                  | 50,659.29                                                       |
| 21 February 2020        | 47,048.08                                                     | 0.00                                                            | 223,082.44                                            | 1,123,469.13                                                  | 48,443.42                                                       |
| 28 February 2020        | 47,747.06                                                     | 0.00                                                            | 231,006.60                                            | 1,154,947.41                                                  | 54,198.83                                                       |
| 06 March 2020           | 49,089.54                                                     | 0.00                                                            | 232,893.19                                            | 1,165,483.92                                                  | 53,259.44                                                       |
| 13 March 2020           | 49,545.26                                                     | 0.00                                                            | 242,315.03                                            | 1,156,137.71                                                  | 59,694.40                                                       |
| 20 March 2020           | 46,546.78                                                     | 0.00                                                            | 233,170.87                                            | 1,108,932.74                                                  | 53,753.06                                                       |
| 27 March 2020           | 50,147.55                                                     | 0.00                                                            | 232,999.75                                            | 1,086,534.14                                                  | 52,737.07                                                       |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 04 October 2019         | 144,590.81                                            | 2,418,678.08                                                  | 229.49                                                          | 691,080.25                                               | 4,983,983.01                                                     |  |
| 11 October 2019         | 145,044.35                                            | 2,395,707.06                                                  | 229.54                                                          | 584,051.16                                               | 5,028,536.40                                                     |  |
| 18 October 2019         | 146,090.60                                            | 2,397,216.24                                                  | 229.46                                                          | 605,749.18                                               | 5,164,381.83                                                     |  |
| 25 October 2019         | 144,871.86                                            | 2,418,069.24                                                  | 229.57                                                          | 663,348.03                                               | 4,921,075.39                                                     |  |
| 01 November 2019        | 140,610.68                                            | 2,397,025.20                                                  | 237.33                                                          | 1,190,064.33                                             | 5,131,626.37                                                     |  |
| 08 November 2019        | 141,539.12                                            | 2,396,984.02                                                  | 237.64                                                          | 1,459,007.65                                             | 5,060,090.21                                                     |  |
| 15 November 2019        | 145,088.67                                            | 2,431,524.22                                                  | 237.62                                                          | 821,638.40                                               | 4,859,675.24                                                     |  |
| 22 November 2019        | 147,800.87                                            | 2,433,202.66                                                  | 237.71                                                          | 930,540.37                                               | 4,896,655.98                                                     |  |
| 29 November 2019        | 149,280.36                                            | 2,456,035.36                                                  | 160.98                                                          | 786,232.53                                               | 4,871,876.03                                                     |  |
| 06 December 2019        | 149,505.94                                            | 2,461,568.35                                                  | 160.95                                                          | 717,498.58                                               | 4,737,097.55                                                     |  |
| 13 December 2019        | 146,592.03                                            | 2,434,735.35                                                  | 161.48                                                          | 731,924.78                                               | 4,761,815.19                                                     |  |
| 20 December 2019        | 147,550.58                                            | 2,411,937.65                                                  | 161.80                                                          | 718,710.30                                               | 4,474,661.31                                                     |  |
| 27 December 2019        | 145,845.58                                            | 2,397,535.45                                                  | 161.80                                                          | 725,249.28                                               | 4,504,475.21                                                     |  |
| 03 January 2020         | 147,465.57                                            | 2,386,685.48                                                  | 7.70                                                            | 743,191.73                                               | 4,571,405.21                                                     |  |
| 10 January 2020         | 147,172.43                                            | 2,406,218.72                                                  | 7.72                                                            | 739,536.12                                               | 4,695,007.71                                                     |  |
| 17 January 2020         | 147,512.33                                            | 2,401,341.00                                                  | 7.72                                                            | 747,384.79                                               | 4,855,915.45                                                     |  |
| 24 January 2020         | 145,439.66                                            | 2,398,287.78                                                  | 7.72                                                            | 786,403.76                                               | 4,941,079.76                                                     |  |
| 31 January 2020         | 143,012.05                                            | 2,385,779.92                                                  | 7.72                                                            | 954,844.32                                               | 5,109,377.05                                                     |  |
| 07 February 2020        | 144,638.27                                            | 2,408,913.47                                                  | 7.73                                                            | 676,378.17                                               | 5,008,314.00                                                     |  |
| 14 February 2020        | 143,721.09                                            | 2,435,102.25                                                  | 7.72                                                            | 630,045.59                                               | 5,050,791.90                                                     |  |
| 21 February 2020        | 143,659.65                                            | 2,448,650.67                                                  | 7.72                                                            | 671,240.58                                               | 5,012,410.85                                                     |  |
| 28 February 2020        | 145,345.27                                            | 2,471,744.38                                                  | 7.70                                                            | 582,661.12                                               | 4,996,394.47                                                     |  |
| 06 March 2020           | 148,421.09                                            | 2,505,154.51                                                  | 7.72                                                            | 603,433.38                                               | 5,095,763.33                                                     |  |
| 13 March 2020           | 146,735.29                                            | 2,523,529.07                                                  | 7.72                                                            | 620,645.66                                               | 5,190,167.69                                                     |  |
| 20 March 2020           | 146,226.55                                            | 2,473,609.26                                                  | 7.73                                                            | 564,427.41                                               | 4,883,807.51                                                     |  |
| 27 March 2020           | 146,044.16                                            | 2,465,581.41                                                  | 7.74                                                            | 619,475.39                                               | 5,027,692.01                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 04 October 2019         | 1,350,484.33                                                       | 619,625.68                                                   | 6,063,590.19                                                         | 1,451,870.76                                                           | 252,205.24                                                    |
| 11 October 2019         | 1,390,715.59                                                       | 512,553.75                                                   | 5,435,979.50                                                         | 1,507,799.39                                                           | 238,335.10                                                    |
| 18 October 2019         | 1,354,579.24                                                       | 540,933.76                                                   | 5,501,524.38                                                         | 1,452,526.95                                                           | 240,023.78                                                    |
| 25 October 2019         | 1,327,802.44                                                       | 590,535.76                                                   | 5,438,923.51                                                         | 1,428,815.26                                                           | 245,001.43                                                    |
| 01 November 2019        | 1,371,422.28                                                       | 1,072,149.68                                                 | 5,558,573.46                                                         | 1,487,083.97                                                           | 310,974.72                                                    |
| 08 November 2019        | 1,232,335.23                                                       | 1,327,854.50                                                 | 5,548,783.61                                                         | 1,352,441.91                                                           | 336,352.58                                                    |
| 15 November 2019        | 1,190,038.50                                                       | 768,167.77                                                   | 5,333,102.65                                                         | 1,315,983.81                                                           | 258,407.43                                                    |
| 22 November 2019        | 1,185,766.48                                                       | 861,576.55                                                   | 5,263,737.37                                                         | 1,319,725.99                                                           | 268,588.17                                                    |
| 29 November 2019        | 1,225,433.97                                                       | 701,834.56                                                   | 5,193,611.30                                                         | 1,360,944.77                                                           | 251,913.68                                                    |
| 06 December 2019        | 1,068,889.98                                                       | 650,072.09                                                   | 5,139,235.39                                                         | 1,189,269.69                                                           | 242,622.01                                                    |
| 13 December 2019        | 1,078,971.13                                                       | 672,568.01                                                   | 5,115,866.40                                                         | 1,209,406.55                                                           | 236,301.93                                                    |
| 20 December 2019        | 1,084,767.01                                                       | 648,625.97                                                   | 5,089,175.93                                                         | 1,168,870.92                                                           | 233,734.83                                                    |
| 27 December 2019        | 1,093,418.00                                                       | 653,501.02                                                   | 5,087,603.11                                                         | 1,165,798.79                                                           | 228,100.21                                                    |
| 03 January 2020         | 1,114,230.83                                                       | 665,554.73                                                   | 5,061,151.57                                                         | 1,178,903.17                                                           | 231,682.35                                                    |
| 10 January 2020         | 1,185,520.84                                                       | 663,286.16                                                   | 5,169,022.01                                                         | 1,259,740.38                                                           | 238,317.73                                                    |
| 17 January 2020         | 1,261,761.22                                                       | 670,157.39                                                   | 5,296,095.64                                                         | 1,330,709.45                                                           | 245,119.10                                                    |
| 24 January 2020         | 1,416,703.51                                                       | 703,966.98                                                   | 5,377,910.23                                                         | 1,459,778.08                                                           | 240,997.71                                                    |
| 31 January 2020         | 1,518,928.11                                                       | 870,101.95                                                   | 5,499,219.93                                                         | 1,570,526.71                                                           | 250,768.75                                                    |
| 07 February 2020        | 1,573,751.09                                                       | 613,019.33                                                   | 5,391,619.39                                                         | 1,621,601.90                                                           | 231,557.30                                                    |
| 14 February 2020        | 1,670,134.28                                                       | 572,288.00                                                   | 5,397,606.60                                                         | 1,709,246.64                                                           | 222,504.05                                                    |
| 21 February 2020        | 1,689,145.09                                                       | 602,863.69                                                   | 5,388,016.57                                                         | 1,716,829.07                                                           | 226,165.06                                                    |
| 28 February 2020        | 1,757,411.41                                                       | 546,686.79                                                   | 5,385,689.05                                                         | 1,813,053.50                                                           | 223,738.12                                                    |
| 06 March 2020           | 1,654,255.39                                                       | 545,913.97                                                   | 5,615,913.55                                                         | 1,771,261.03                                                           | 228,489.28                                                    |
| 13 March 2020           | 1,779,429.83                                                       | 567,119.29                                                   | 5,722,929.12                                                         | 1,952,235.76                                                           | 232,613.25                                                    |
| 20 March 2020           | 1,634,778.60                                                       | 538,628.14                                                   | 5,433,694.64                                                         | 1,820,366.26                                                           | 218,401.55                                                    |
| 27 March 2020           | 1,586,627.98                                                       | 586,471.70                                                   | 5,486,034.84                                                         | 1,773,189.70                                                           | 224,231.60                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 04 October 2019         | 2,434,964.43                                                           | 133,882.73                                                               | 326,479.13                                                     | 3,323,369.54                                                           | 143,666.86                                                               |
| 11 October 2019         | 2,223,064.32                                                           | 130,930.81                                                               | 326,419.88                                                     | 3,241,972.53                                                           | 144,437.17                                                               |
| 18 October 2019         | 2,256,605.15                                                           | 124,538.21                                                               | 326,441.36                                                     | 3,316,700.07                                                           | 144,766.65                                                               |
| 25 October 2019         | 2,248,882.33                                                           | 123,941.94                                                               | 328,510.75                                                     | 3,278,185.32                                                           | 146,998.31                                                               |
| 01 November 2019        | 2,264,945.13                                                           | 121,931.65                                                               | 334,060.85                                                     | 3,258,437.22                                                           | 146,502.46                                                               |
| 08 November 2019        | 2,263,650.68                                                           | 124,125.13                                                               | 339,175.68                                                     | 3,235,157.40                                                           | 150,480.71                                                               |
| 15 November 2019        | 2,228,019.82                                                           | 121,319.65                                                               | 324,973.10                                                     | 3,186,801.63                                                           | 148,374.58                                                               |
| 22 November 2019        | 2,205,036.82                                                           | 119,491.09                                                               | 328,685.83                                                     | 3,151,723.48                                                           | 147,007.14                                                               |
| 29 November 2019        | 2,192,488.00                                                           | 121,506.05                                                               | 310,242.21                                                     | 3,096,362.88                                                           | 144,080.21                                                               |
| 06 December 2019        | 2,132,255.70                                                           | 126,459.23                                                               | 308,697.27                                                     | 2,996,186.74                                                           | 144,276.73                                                               |
| 13 December 2019        | 2,133,262.02                                                           | 119,546.82                                                               | 307,762.89                                                     | 3,078,357.95                                                           | 148,328.65                                                               |
| 20 December 2019        | 2,075,152.74                                                           | 115,849.16                                                               | 305,351.32                                                     | 2,947,890.90                                                           | 143,042.65                                                               |
| 27 December 2019        | 2,046,889.80                                                           | 113,472.24                                                               | 306,804.12                                                     | 2,932,428.22                                                           | 141,294.44                                                               |
| 03 January 2020         | 2,081,384.11                                                           | 113,323.28                                                               | 309,232.98                                                     | 2,959,079.04                                                           | 144,171.65                                                               |
| 10 January 2020         | 2,113,577.09                                                           | 116,029.84                                                               | 310,609.08                                                     | 2,974,981.95                                                           | 144,321.96                                                               |
| 17 January 2020         | 2,138,767.97                                                           | 125,070.10                                                               | 310,545.54                                                     | 3,015,855.72                                                           | 147,250.19                                                               |
| 24 January 2020         | 2,128,420.47                                                           | 122,723.63                                                               | 309,583.57                                                     | 3,026,953.66                                                           | 145,983.78                                                               |
| 31 January 2020         | 2,158,525.85                                                           | 122,965.91                                                               | 311,825.16                                                     | 3,031,568.81                                                           | 147,098.26                                                               |
| 07 February 2020        | 2,172,224.25                                                           | 124,370.01                                                               | 309,947.45                                                     | 3,047,487.73                                                           | 142,668.24                                                               |
| 14 February 2020        | 2,199,769.60                                                           | 123,027.60                                                               | 310,687.61                                                     | 3,072,897.65                                                           | 142,584.25                                                               |
| 21 February 2020        | 2,178,773.56                                                           | 126,847.91                                                               | 311,393.15                                                     | 3,061,297.33                                                           | 142,481.29                                                               |
| 28 February 2020        | 2,219,925.58                                                           | 127,771.34                                                               | 305,507.92                                                     | 3,100,919.70                                                           | 145,612.53                                                               |
| 06 March 2020           | 2,246,606.46                                                           | 120,460.20                                                               | 321,229.17                                                     | 3,202,738.15                                                           | 148,981.47                                                               |
| 13 March 2020           | 2,258,615.28                                                           | 122,135.34                                                               | 327,076.49                                                     | 3,252,041.40                                                           | 149,525.55                                                               |
| 20 March 2020           | 2,205,619.17                                                           | 110,729.03                                                               | 311,884.70                                                     | 3,197,741.07                                                           | 147,240.41                                                               |
| 27 March 2020           | 2,218,322.28                                                           | 111,496.75                                                               | 314,929.51                                                     | 3,241,339.07                                                           | 142,639.64                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 04 October 2019         | 172,989.64                                                      | 1,605,268.70                                                            | 22,993.01                                                                 | 25,470.96                                                        | 198,324.40                                                               |
| 11 October 2019         | 172,453.49                                                      | 1,598,230.90                                                            | 23,964.55                                                                 | 26,587.23                                                        | 202,503.45                                                               |
| 18 October 2019         | 174,628.07                                                      | 1,633,943.11                                                            | 23,423.99                                                                 | 25,631.96                                                        | 204,204.96                                                               |
| 25 October 2019         | 177,680.95                                                      | 1,642,235.43                                                            | 23,897.07                                                                 | 25,976.23                                                        | 211,407.62                                                               |
| 01 November 2019        | 179,682.33                                                      | 1,588,304.18                                                            | 22,951.74                                                                 | 26,727.91                                                        | 201,423.97                                                               |
| 08 November 2019        | 183,104.08                                                      | 1,572,923.82                                                            | 23,797.58                                                                 | 27,899.06                                                        | 201,698.02                                                               |
| 15 November 2019        | 177,281.93                                                      | 1,539,121.04                                                            | 23,400.63                                                                 | 26,055.24                                                        | 196,170.47                                                               |
| 22 November 2019        | 174,964.69                                                      | 1,552,157.36                                                            | 24,379.59                                                                 | 27,440.80                                                        | 199,524.47                                                               |
| 29 November 2019        | 173,284.44                                                      | 1,539,865.92                                                            | 22,919.59                                                                 | 26,306.44                                                        | 198,051.90                                                               |
| 06 December 2019        | 174,081.84                                                      | 1,524,448.53                                                            | 23,534.50                                                                 | 26,507.52                                                        | 197,881.75                                                               |
| 13 December 2019        | 174,835.71                                                      | 1,545,079.64                                                            | 23,433.36                                                                 | 26,747.33                                                        | 192,184.21                                                               |
| 20 December 2019        | 173,438.58                                                      | 1,480,031.97                                                            | 20,927.16                                                                 | 26,560.39                                                        | 186,245.12                                                               |
| 27 December 2019        | 175,093.61                                                      | 1,464,452.04                                                            | 20,841.30                                                                 | 26,672.12                                                        | 185,506.61                                                               |
| 03 January 2020         | 176,821.21                                                      | 1,489,849.58                                                            | 19,258.03                                                                 | 26,912.61                                                        | 189,113.69                                                               |
| 10 January 2020         | 176,090.87                                                      | 1,511,434.85                                                            | 22,423.80                                                                 | 26,848.80                                                        | 191,796.20                                                               |
| 17 January 2020         | 176,650.08                                                      | 1,525,979.89                                                            | 22,893.10                                                                 | 27,442.45                                                        | 194,341.63                                                               |
| 24 January 2020         | 176,415.58                                                      | 1,521,966.44                                                            | 22,165.28                                                                 | 27,621.32                                                        | 191,037.73                                                               |
| 31 January 2020         | 177,748.79                                                      | 1,530,960.31                                                            | 22,811.89                                                                 | 29,099.10                                                        | 190,887.16                                                               |
| 07 February 2020        | 176,407.44                                                      | 1,548,924.97                                                            | 18,935.10                                                                 | 28,449.43                                                        | 193,767.30                                                               |
| 14 February 2020        | 177,342.81                                                      | 1,559,507.91                                                            | 18,704.58                                                                 | 28,591.11                                                        | 193,719.89                                                               |
| 21 February 2020        | 174,854.03                                                      | 1,537,865.73                                                            | 19,542.13                                                                 | 29,367.61                                                        | 191,181.67                                                               |
| 28 February 2020        | 167,464.01                                                      | 1,567,746.92                                                            | 22,292.04                                                                 | 28,564.91                                                        | 198,411.72                                                               |
| 06 March 2020           | 176,757.07                                                      | 1,607,961.15                                                            | 24,022.16                                                                 | 29,963.54                                                        | 202,344.52                                                               |
| 13 March 2020           | 180,457.48                                                      | 1,635,932.97                                                            | 23,905.47                                                                 | 31,727.77                                                        | 201,998.41                                                               |
| 20 March 2020           | 171,749.61                                                      | 1,548,066.57                                                            | 19,201.84                                                                 | 28,806.42                                                        | 181,280.52                                                               |
| 27 March 2020           | 172,417.32                                                      | 1,562,438.88                                                            | 20,008.62                                                                 | 29,170.33                                                        | 183,458.03                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 04 October 2019         | 1,016.83                                                                   | 14,316.71                                                        | 124,572.48                                                               | 1,209.39                                                                   | 8,327.27                                                      |
| 11 October 2019         | 1,011.24                                                                   | 14,398.58                                                        | 126,066.79                                                               | 1,203.22                                                                   | 8,431.57                                                      |
| 18 October 2019         | 1,007.34                                                                   | 14,371.62                                                        | 129,564.59                                                               | 1,198.95                                                                   | 8,407.59                                                      |
| 25 October 2019         | 988.27                                                                     | 14,401.90                                                        | 135,817.93                                                               | 1,143.31                                                                   | 8,427.31                                                      |
| 01 November 2019        | 992.98                                                                     | 14,603.68                                                        | 127,464.42                                                               | 1,149.24                                                                   | 8,546.81                                                      |
| 08 November 2019        | 987.42                                                                     | 14,767.63                                                        | 125,999.72                                                               | 1,148.97                                                                   | 9,454.71                                                      |
| 15 November 2019        | 1,041.36                                                                   | 14,538.35                                                        | 121,658.74                                                               | 1,146.84                                                                   | 8,515.88                                                      |
| 22 November 2019        | 1,047.68                                                                   | 14,347.96                                                        | 122,968.36                                                               | 1,153.07                                                                   | 8,549.19                                                      |
| 29 November 2019        | 1,027.01                                                                   | 14,095.20                                                        | 121,846.65                                                               | 1,140.05                                                                   | 8,046.57                                                      |
| 06 December 2019        | 1,075.71                                                                   | 14,456.89                                                        | 122,288.05                                                               | 1,220.49                                                                   | 8,145.36                                                      |
| 13 December 2019        | 1,185.19                                                                   | 14,572.56                                                        | 121,358.83                                                               | 1,073.04                                                                   | 8,428.10                                                      |
| 20 December 2019        | 1,170.76                                                                   | 14,565.36                                                        | 120,867.89                                                               | 1,070.84                                                                   | 8,445.00                                                      |
| 27 December 2019        | 1,119.20                                                                   | 14,506.95                                                        | 121,073.35                                                               | 1,071.45                                                                   | 8,473.37                                                      |
| 03 January 2020         | 1,127.37                                                                   | 14,635.38                                                        | 122,176.43                                                               | 1,078.96                                                                   | 8,561.99                                                      |
| 10 January 2020         | 1,193.06                                                                   | 14,726.56                                                        | 122,077.89                                                               | 1,102.67                                                                   | 8,555.01                                                      |
| 17 January 2020         | 1,217.86                                                                   | 14,316.88                                                        | 121,945.36                                                               | 1,068.69                                                                   | 8,346.19                                                      |
| 24 January 2020         | 1,196.72                                                                   | 14,300.16                                                        | 121,705.69                                                               | 1,068.02                                                                   | 8,306.88                                                      |
| 31 January 2020         | 1,188.64                                                                   | 14,359.91                                                        | 122,283.79                                                               | 1,124.82                                                                   | 8,342.56                                                      |
| 07 February 2020        | 1,366.03                                                                   | 14,208.08                                                        | 121,465.73                                                               | 929.96                                                                     | 8,316.57                                                      |
| 14 February 2020        | 1,358.62                                                                   | 14,161.47                                                        | 121,587.97                                                               | 926.03                                                                     | 8,354.73                                                      |
| 21 February 2020        | 2,252.96                                                                   | 14,354.24                                                        | 122,058.81                                                               | 1,033.86                                                                   | 8,361.99                                                      |
| 28 February 2020        | 1,447.64                                                                   | 13,785.39                                                        | 123,180.48                                                               | 1,142.99                                                                   | 7,999.42                                                      |
| 06 March 2020           | 1,557.25                                                                   | 14,460.18                                                        | 125,635.13                                                               | 1,091.08                                                                   | 8,611.58                                                      |
| 13 March 2020           | 1,674.96                                                                   | 14,731.44                                                        | 125,348.76                                                               | 1,162.55                                                                   | 8,675.20                                                      |
| 20 March 2020           | 1,676.54                                                                   | 14,063.53                                                        | 122,556.44                                                               | 1,133.99                                                                   | 8,140.13                                                      |
| 27 March 2020           | 1,607.60                                                                   | 14,329.01                                                        | 122,357.07                                                               | 1,109.12                                                                   | 8,157.26                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 04 October 2019         | 136,947.16                                                            | 730.73                                                                  | 360,090                                 | 16,109                                       | 322,782                                                 |
| 11 October 2019         | 137,604.19                                                            | 732.33                                                                  | 361,394                                 | 15,758                                       | 324,480                                                 |
| 18 October 2019         | 138,011.89                                                            | 737.73                                                                  | 363,280                                 | 15,821                                       | 326,371                                                 |
| 25 October 2019         | 137,753.04                                                            | 738.02                                                                  | 359,129                                 | 15,904                                       | 322,096                                                 |
| 01 November 2019        | 138,228.82                                                            | 749.25                                                                  | 358,835                                 | 15,928                                       | 321,810                                                 |
| 08 November 2019        | 140,291.91                                                            | 771.60                                                                  | 360,324                                 | 17,122                                       | 322,013                                                 |
| 15 November 2019        | 136,979.05                                                            | 753.59                                                                  | 357,006                                 | 15,927                                       | 319,991                                                 |
| 22 November 2019        | 137,888.44                                                            | 757.34                                                                  | 350,988                                 | 16,028                                       | 314,217                                                 |
| 29 November 2019        | 136,179.72                                                            | 748.14                                                                  | 346,673                                 | 15,503                                       | 310,527                                                 |
| 06 December 2019        | 135,138.41                                                            | 753.33                                                                  | 340,262                                 | 15,389                                       | 304,206                                                 |
| 13 December 2019        | 135,390.09                                                            | 755.48                                                                  | 343,058                                 | 15,215                                       | 307,315                                                 |
| 20 December 2019        | 134,008.03                                                            | 754.25                                                                  | 337,599                                 | 15,409                                       | 301,920                                                 |
| 27 December 2019        | 132,106.12                                                            | 753.14                                                                  | 335,569                                 | 15,043                                       | 300,328                                                 |
| 03 January 2020         | 132,272.83                                                            | 760.64                                                                  | 336,894                                 | 15,123                                       | 301,501                                                 |
| 10 January 2020         | 136,875.87                                                            | 853.40                                                                  | 340,663                                 | 15,185                                       | 305,030                                                 |
| 17 January 2020         | 136,495.25                                                            | 854.82                                                                  | 343,499                                 | 15,192                                       | 307,728                                                 |
| 24 January 2020         | 133,776.18                                                            | 752.81                                                                  | 345,001                                 | 15,166                                       | 309,244                                                 |
| 31 January 2020         | 135,836.40                                                            | 749.59                                                                  | 346,376                                 | 15,197                                       | 310,335                                                 |
| 07 February 2020        | 138,162.57                                                            | 747.87                                                                  | 350,191                                 | 15,199                                       | 314,892                                                 |
| 14 February 2020        | 138,807.46                                                            | 777.67                                                                  | 353,459                                 | 15,234                                       | 318,112                                                 |
| 21 February 2020        | 134,003.62                                                            | 740.96                                                                  | 354,570                                 | 15,262                                       | 319,191                                                 |
| 28 February 2020        | 139,162.46                                                            | 893.54                                                                  | 358,971                                 | 14,824                                       | 323,594                                                 |
| 06 March 2020           | 144,347.63                                                            | 975.55                                                                  | 366,201                                 | 15,590                                       | 329,520                                                 |
| 13 March 2020           | 146,128.79                                                            | 1,017.29                                                                | 370,642                                 | 15,791                                       | 333,856                                                 |
| 20 March 2020           | 141,613.93                                                            | 1,024.04                                                                | 378,021                                 | 15,941                                       | 340,897                                                 |
| 27 March 2020           | 140,869.40                                                            | 987.68                                                                  | 380,130                                 | 15,995                                       | 343,122                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 04 October 2019         | 21,199                                              | 11,312                                                        | 203,289                                                               | 13,253                                                                  | 4,798                                                             |
| 11 October 2019         | 21,156                                              | 11,354                                                        | 204,669                                                               | 13,227                                                                  | 4,405                                                             |
| 18 October 2019         | 21,088                                              | 11,408                                                        | 206,329                                                               | 13,144                                                                  | 4,414                                                             |
| 25 October 2019         | 21,129                                              | 11,423                                                        | 201,508                                                               | 13,135                                                                  | 4,482                                                             |
| 01 November 2019        | 21,097                                              | 11,405                                                        | 200,342                                                               | 12,918                                                                  | 4,524                                                             |
| 08 November 2019        | 21,189                                              | 11,406                                                        | 199,921                                                               | 12,979                                                                  | 5,716                                                             |
| 15 November 2019        | 21,088                                              | 11,461                                                        | 198,518                                                               | 12,962                                                                  | 4,467                                                             |
| 22 November 2019        | 20,743                                              | 11,515                                                        | 192,609                                                               | 12,565                                                                  | 4,514                                                             |
| 29 November 2019        | 20,643                                              | 11,419                                                        | 189,152                                                               | 12,553                                                                  | 4,085                                                             |
| 06 December 2019        | 20,667                                              | 11,304                                                        | 182,738                                                               | 12,611                                                                  | 4,086                                                             |
| 13 December 2019        | 20,528                                              | 11,153                                                        | 185,000                                                               | 12,485                                                                  | 4,063                                                             |
| 20 December 2019        | 20,270                                              | 11,083                                                        | 181,351                                                               | 12,423                                                                  | 4,327                                                             |
| 27 December 2019        | 20,198                                              | 11,059                                                        | 180,327                                                               | 12,385                                                                  | 3,985                                                             |
| 03 January 2020         | 20,270                                              | 11,134                                                        | 181,281                                                               | 12,450                                                                  | 3,990                                                             |
| 10 January 2020         | 20,448                                              | 11,184                                                        | 184,842                                                               | 12,563                                                                  | 4,002                                                             |
| 17 January 2020         | 20,579                                              | 11,215                                                        | 186,882                                                               | 12,647                                                                  | 3,978                                                             |
| 24 January 2020         | 20,591                                              | 11,161                                                        | 188,187                                                               | 12,672                                                                  | 4,006                                                             |
| 31 January 2020         | 20,844                                              | 11,174                                                        | 189,211                                                               | 12,824                                                                  | 4,024                                                             |
| 07 February 2020        | 20,100                                              | 11,187                                                        | 193,000                                                               | 12,018                                                                  | 4,012                                                             |
| 14 February 2020        | 20,113                                              | 11,212                                                        | 196,275                                                               | 12,137                                                                  | 4,023                                                             |
| 21 February 2020        | 20,117                                              | 11,260                                                        | 197,321                                                               | 12,141                                                                  | 4,003                                                             |
| 28 February 2020        | 20,553                                              | 10,757                                                        | 201,251                                                               | 12,374                                                                  | 4,068                                                             |
| 06 March 2020           | 21,091                                              | 11,500                                                        | 206,369                                                               | 12,656                                                                  | 4,091                                                             |
| 13 March 2020           | 20,995                                              | 11,674                                                        | 209,920                                                               | 12,645                                                                  | 4,118                                                             |
| 20 March 2020           | 21,183                                              | 11,805                                                        | 214,556                                                               | 12,697                                                                  | 4,137                                                             |
| 27 March 2020           | 21,013                                              | 11,827                                                        | 216,836                                                               | 12,619                                                                  | 4,169                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 04 October 2019         | 119,493                                                                   | 7,946                                                                       | 3,760                                           | 61,826                                                  | 816                                                       |
| 11 October 2019         | 119,811                                                                   | 7,929                                                                       | 3,636                                           | 62,355                                                  | 843                                                       |
| 18 October 2019         | 120,043                                                                   | 7,944                                                                       | 3,644                                           | 62,380                                                  | 797                                                       |
| 25 October 2019         | 120,588                                                                   | 7,994                                                                       | 3,665                                           | 62,859                                                  | 823                                                       |
| 01 November 2019        | 121,468                                                                   | 8,179                                                                       | 3,681                                           | 62,522                                                  | 845                                                       |
| 08 November 2019        | 122,092                                                                   | 8,210                                                                       | 4,020                                           | 63,391                                                  | 858                                                       |
| 15 November 2019        | 121,473                                                                   | 8,126                                                                       | 3,685                                           | 63,405                                                  | 839                                                       |
| 22 November 2019        | 121,608                                                                   | 8,178                                                                       | 3,673                                           | 63,308                                                  | 880                                                       |
| 29 November 2019        | 121,375                                                                   | 8,090                                                                       | 3,463                                           | 63,767                                                  | 860                                                       |
| 06 December 2019        | 121,468                                                                   | 8,056                                                                       | 3,478                                           | 63,119                                                  | 854                                                       |
| 13 December 2019        | 122,315                                                                   | 8,043                                                                       | 3,488                                           | 63,136                                                  | 855                                                       |
| 20 December 2019        | 120,570                                                                   | 7,847                                                                       | 3,599                                           | 62,722                                                  | 791                                                       |
| 27 December 2019        | 120,001                                                                   | 7,813                                                                       | 3,433                                           | 62,309                                                  | 779                                                       |
| 03 January 2020         | 120,220                                                                   | 7,820                                                                       | 3,466                                           | 62,453                                                  | 797                                                       |
| 10 January 2020         | 120,188                                                                   | 7,885                                                                       | 3,463                                           | 63,348                                                  | 829                                                       |
| 17 January 2020         | 120,846                                                                   | 7,932                                                                       | 3,472                                           | 63,925                                                  | 839                                                       |
| 24 January 2020         | 121,057                                                                   | 7,919                                                                       | 3,484                                           | 63,894                                                  | 762                                                       |
| 31 January 2020         | 121,124                                                                   | 8,020                                                                       | 3,479                                           | 63,970                                                  | 761                                                       |
| 07 February 2020        | 121,893                                                                   | 8,082                                                                       | 3,489                                           | 64,251                                                  | 758                                                       |
| 14 February 2020        | 121,838                                                                   | 7,976                                                                       | 3,507                                           | 64,071                                                  | 754                                                       |
| 21 February 2020        | 121,870                                                                   | 7,976                                                                       | 3,500                                           | 64,247                                                  | 734                                                       |
| 28 February 2020        | 122,343                                                                   | 8,179                                                                       | 3,522                                           | 65,811                                                  | 775                                                       |
| 06 March 2020           | 123,151                                                                   | 8,435                                                                       | 3,582                                           | 67,375                                                  | 876                                                       |
| 13 March 2020           | 123,936                                                                   | 8,350                                                                       | 3,663                                           | 68,522                                                  | 959                                                       |
| 20 March 2020           | 126,341                                                                   | 8,486                                                                       | 3,699                                           | 69,297                                                  | 944                                                       |
| 27 March 2020           | 126,286                                                                   | 8,394                                                                       | 3,737                                           | 69,900                                                  | 960                                                       |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                 |                                                         |                                                           |                                                 |                                                         |
|-------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|
| As At                   |                                                 |                                                         |                                                           |                                                 |                                                         |
|                         | Number of Outstanding Trades / CNY / Basis Swap | Number of Outstanding Trades / CNY / Floating vs. Fixed | Number of Outstanding Trades / CNY / Overnight Index Swap | Number of Outstanding Trades / EUR / Basis Swap | Number of Outstanding Trades / EUR / Floating vs. Fixed |
| 04 October 2019         | 1                                               | 61,008                                                  | 0                                                         | 201                                             | 4,694                                                   |
| 11 October 2019         | 1                                               | 61,581                                                  | 0                                                         | 201                                             | 4,730                                                   |
| 18 October 2019         | 1                                               | 62,029                                                  | 0                                                         | 238                                             | 4,774                                                   |
| 25 October 2019         | 1                                               | 63,003                                                  | 0                                                         | 204                                             | 4,789                                                   |
| 01 November 2019        | 1                                               | 64,245                                                  | 0                                                         | 200                                             | 4,814                                                   |
| 08 November 2019        | 1                                               | 64,392                                                  | 0                                                         | 302                                             | 4,893                                                   |
| 15 November 2019        | 1                                               | 62,205                                                  | 0                                                         | 190                                             | 4,857                                                   |
| 22 November 2019        | 1                                               | 55,431                                                  | 0                                                         | 188                                             | 4,890                                                   |
| 29 November 2019        | 1                                               | 50,796                                                  | 0                                                         | 152                                             | 4,895                                                   |
| 06 December 2019        | 1                                               | 49,413                                                  | 0                                                         | 152                                             | 4,903                                                   |
| 13 December 2019        | 1                                               | 51,715                                                  | 0                                                         | 151                                             | 4,916                                                   |
| 20 December 2019        | 1                                               | 51,922                                                  | 0                                                         | 149                                             | 4,876                                                   |
| 27 December 2019        | 1                                               | 51,237                                                  | 0                                                         | 158                                             | 4,838                                                   |
| 03 January 2020         | 1                                               | 51,678                                                  | 0                                                         | 150                                             | 4,855                                                   |
| 10 January 2020         | 1                                               | 52,184                                                  | 0                                                         | 152                                             | 4,888                                                   |
| 17 January 2020         | 1                                               | 52,886                                                  | 0                                                         | 152                                             | 4,899                                                   |
| 24 January 2020         | 1                                               | 53,972                                                  | 0                                                         | 154                                             | 4,849                                                   |
| 31 January 2020         | 1                                               | 53,887                                                  | 0                                                         | 158                                             | 4,875                                                   |
| 07 February 2020        | 1                                               | 55,609                                                  | 0                                                         | 158                                             | 4,902                                                   |
| 14 February 2020        | 1                                               | 56,695                                                  | 0                                                         | 175                                             | 4,929                                                   |
| 21 February 2020        | 1                                               | 57,024                                                  | 0                                                         | 157                                             | 4,932                                                   |
| 28 February 2020        | 1                                               | 57,594                                                  | 0                                                         | 174                                             | 4,988                                                   |
| 06 March 2020           | 1                                               | 59,037                                                  | 0                                                         | 179                                             | 5,049                                                   |
| 13 March 2020           | 0                                               | 60,414                                                  | 0                                                         | 181                                             | 5,148                                                   |
| 20 March 2020           | 2                                               | 62,003                                                  | 0                                                         | 194                                             | 5,250                                                   |
| 27 March 2020           | 2                                               | 62,716                                                  | 0                                                         | 197                                             | 5,305                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 04 October 2019         | 458                                                             | 109                                                   | 1,099                                                         | 4                                                               | 2,463                                              |
| 11 October 2019         | 459                                                             | 81                                                    | 1,103                                                         | 5                                                               | 2,433                                              |
| 18 October 2019         | 459                                                             | 82                                                    | 1,068                                                         | 5                                                               | 2,435                                              |
| 25 October 2019         | 464                                                             | 108                                                   | 1,103                                                         | 5                                                               | 2,455                                              |
| 01 November 2019        | 455                                                             | 110                                                   | 1,100                                                         | 5                                                               | 2,486                                              |
| 08 November 2019        | 464                                                             | 114                                                   | 1,111                                                         | 4                                                               | 2,563                                              |
| 15 November 2019        | 465                                                             | 82                                                    | 1,080                                                         | 4                                                               | 2,487                                              |
| 22 November 2019        | 465                                                             | 95                                                    | 1,104                                                         | 4                                                               | 2,488                                              |
| 29 November 2019        | 469                                                             | 79                                                    | 1,108                                                         | 2                                                               | 2,446                                              |
| 06 December 2019        | 466                                                             | 67                                                    | 1,129                                                         | 2                                                               | 2,482                                              |
| 13 December 2019        | 459                                                             | 80                                                    | 1,129                                                         | 1                                                               | 2,489                                              |
| 20 December 2019        | 449                                                             | 80                                                    | 1,117                                                         | 0                                                               | 2,488                                              |
| 27 December 2019        | 442                                                             | 74                                                    | 1,103                                                         | 0                                                               | 2,483                                              |
| 03 January 2020         | 435                                                             | 66                                                    | 1,117                                                         | 0                                                               | 2,483                                              |
| 10 January 2020         | 443                                                             | 67                                                    | 1,133                                                         | 0                                                               | 2,553                                              |
| 17 January 2020         | 453                                                             | 66                                                    | 1,147                                                         | 0                                                               | 2,569                                              |
| 24 January 2020         | 450                                                             | 76                                                    | 1,157                                                         | 0                                                               | 2,551                                              |
| 31 January 2020         | 454                                                             | 84                                                    | 1,182                                                         | 0                                                               | 2,594                                              |
| 07 February 2020        | 452                                                             | 66                                                    | 1,192                                                         | 0                                                               | 2,492                                              |
| 14 February 2020        | 448                                                             | 66                                                    | 1,178                                                         | 0                                                               | 2,499                                              |
| 21 February 2020        | 452                                                             | 65                                                    | 1,207                                                         | 0                                                               | 2,466                                              |
| 28 February 2020        | 467                                                             | 77                                                    | 1,233                                                         | 0                                                               | 2,502                                              |
| 06 March 2020           | 495                                                             | 62                                                    | 1,238                                                         | 0                                                               | 2,482                                              |
| 13 March 2020           | 516                                                             | 63                                                    | 1,252                                                         | 0                                                               | 2,515                                              |
| 20 March 2020           | 534                                                             | 66                                                    | 1,283                                                         | 0                                                               | 2,522                                              |
| 27 March 2020           | 549                                                             | 65                                                    | 1,337                                                         | 0                                                               | 2,534                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 04 October 2019         | 17,645                                                        | 324                                                             | 3,596                                                 | 60,475                                                        | 8                                                               |
| 11 October 2019         | 17,754                                                        | 328                                                             | 3,634                                                 | 60,619                                                        | 8                                                               |
| 18 October 2019         | 17,588                                                        | 329                                                             | 3,648                                                 | 60,933                                                        | 8                                                               |
| 25 October 2019         | 17,444                                                        | 318                                                             | 3,648                                                 | 61,668                                                        | 8                                                               |
| 01 November 2019        | 16,227                                                        | 314                                                             | 3,590                                                 | 60,789                                                        | 11                                                              |
| 08 November 2019        | 16,328                                                        | 319                                                             | 3,621                                                 | 61,012                                                        | 11                                                              |
| 15 November 2019        | 15,252                                                        | 322                                                             | 3,663                                                 | 61,634                                                        | 11                                                              |
| 22 November 2019        | 15,513                                                        | 322                                                             | 3,755                                                 | 61,631                                                        | 11                                                              |
| 29 November 2019        | 15,550                                                        | 317                                                             | 3,710                                                 | 61,609                                                        | 8                                                               |
| 06 December 2019        | 15,763                                                        | 311                                                             | 3,707                                                 | 61,959                                                        | 8                                                               |
| 13 December 2019        | 15,116                                                        | 308                                                             | 3,540                                                 | 61,303                                                        | 8                                                               |
| 20 December 2019        | 15,178                                                        | 297                                                             | 3,542                                                 | 61,271                                                        | 8                                                               |
| 27 December 2019        | 15,122                                                        | 291                                                             | 3,500                                                 | 61,087                                                        | 8                                                               |
| 03 January 2020         | 15,110                                                        | 290                                                             | 3,564                                                 | 61,107                                                        | 3                                                               |
| 10 January 2020         | 15,395                                                        | 289                                                             | 3,552                                                 | 61,447                                                        | 3                                                               |
| 17 January 2020         | 15,288                                                        | 289                                                             | 3,552                                                 | 61,614                                                        | 3                                                               |
| 24 January 2020         | 15,444                                                        | 291                                                             | 3,498                                                 | 61,618                                                        | 3                                                               |
| 31 January 2020         | 15,555                                                        | 291                                                             | 3,463                                                 | 61,677                                                        | 3                                                               |
| 07 February 2020        | 15,584                                                        | 294                                                             | 3,558                                                 | 62,452                                                        | 3                                                               |
| 14 February 2020        | 15,618                                                        | 291                                                             | 3,547                                                 | 63,117                                                        | 3                                                               |
| 21 February 2020        | 15,442                                                        | 290                                                             | 3,585                                                 | 63,556                                                        | 3                                                               |
| 28 February 2020        | 15,649                                                        | 325                                                             | 3,686                                                 | 64,378                                                        | 3                                                               |
| 06 March 2020           | 15,583                                                        | 329                                                             | 3,817                                                 | 65,320                                                        | 3                                                               |
| 13 March 2020           | 15,170                                                        | 338                                                             | 3,809                                                 | 65,338                                                        | 3                                                               |
| 20 March 2020           | 15,228                                                        | 343                                                             | 3,805                                                 | 65,643                                                        | 3                                                               |
| 27 March 2020           | 15,412                                                        | 345                                                             | 3,798                                                 | 65,813                                                        | 3                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 04 October 2019         | 5,979                                                    | 116,035                                                          | 19,589                                                             | 3,300                                                        | 70,462                                                               |
| 11 October 2019         | 5,772                                                    | 116,339                                                          | 19,513                                                             | 3,293                                                        | 70,462                                                               |
| 18 October 2019         | 5,773                                                    | 117,599                                                          | 19,490                                                             | 3,310                                                        | 70,549                                                               |
| 25 October 2019         | 5,823                                                    | 111,231                                                          | 19,511                                                             | 3,312                                                        | 71,007                                                               |
| 01 November 2019        | 5,860                                                    | 112,113                                                          | 19,467                                                             | 3,264                                                        | 70,438                                                               |
| 08 November 2019        | 6,501                                                    | 110,887                                                          | 19,533                                                             | 3,402                                                        | 70,147                                                               |
| 15 November 2019        | 5,819                                                    | 111,558                                                          | 19,447                                                             | 3,325                                                        | 69,758                                                               |
| 22 November 2019        | 5,828                                                    | 112,341                                                          | 19,061                                                             | 3,313                                                        | 68,054                                                               |
| 29 November 2019        | 5,652                                                    | 112,802                                                          | 18,987                                                             | 3,245                                                        | 67,378                                                               |
| 06 December 2019        | 5,502                                                    | 107,921                                                          | 19,026                                                             | 3,254                                                        | 66,110                                                               |
| 13 December 2019        | 5,466                                                    | 110,002                                                          | 18,897                                                             | 3,236                                                        | 66,411                                                               |
| 20 December 2019        | 5,550                                                    | 104,835                                                          | 18,725                                                             | 3,257                                                        | 66,090                                                               |
| 27 December 2019        | 5,394                                                    | 104,633                                                          | 18,678                                                             | 3,207                                                        | 65,747                                                               |
| 03 January 2020         | 5,393                                                    | 105,182                                                          | 18,745                                                             | 3,193                                                        | 65,318                                                               |
| 10 January 2020         | 5,397                                                    | 106,637                                                          | 18,884                                                             | 3,178                                                        | 65,977                                                               |
| 17 January 2020         | 5,380                                                    | 107,970                                                          | 18,995                                                             | 3,208                                                        | 66,151                                                               |
| 24 January 2020         | 5,402                                                    | 108,311                                                          | 19,085                                                             | 3,176                                                        | 66,527                                                               |
| 31 January 2020         | 5,418                                                    | 109,189                                                          | 19,335                                                             | 3,194                                                        | 66,511                                                               |
| 07 February 2020        | 5,435                                                    | 110,903                                                          | 18,593                                                             | 3,194                                                        | 66,828                                                               |
| 14 February 2020        | 5,439                                                    | 112,505                                                          | 18,617                                                             | 3,199                                                        | 67,106                                                               |
| 21 February 2020        | 5,488                                                    | 112,783                                                          | 18,638                                                             | 3,212                                                        | 67,123                                                               |
| 28 February 2020        | 4,862                                                    | 113,942                                                          | 18,983                                                             | 3,082                                                        | 67,478                                                               |
| 06 March 2020           | 5,467                                                    | 115,919                                                          | 19,388                                                             | 3,193                                                        | 68,262                                                               |
| 13 March 2020           | 5,560                                                    | 118,014                                                          | 19,179                                                             | 3,187                                                        | 68,403                                                               |
| 20 March 2020           | 5,653                                                    | 122,194                                                          | 19,359                                                             | 3,224                                                        | 70,758                                                               |
| 27 March 2020           | 5,662                                                    | 122,640                                                          | 19,156                                                             | 3,201                                                        | 70,724                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 04 October 2019         | 7,431                                                                  | 2,601                                                         | 47,409                                                                | 4,552                                                                   | 4,608                                                         |
| 11 October 2019         | 7,410                                                                  | 2,550                                                         | 47,492                                                                | 4,526                                                                   | 4,531                                                         |
| 18 October 2019         | 7,358                                                                  | 2,551                                                         | 47,762                                                                | 4,504                                                                   | 4,567                                                         |
| 25 October 2019         | 7,342                                                                  | 2,567                                                         | 46,697                                                                | 4,492                                                                   | 4,572                                                         |
| 01 November 2019        | 7,362                                                                  | 2,597                                                         | 46,759                                                                | 4,482                                                                   | 4,555                                                         |
| 08 November 2019        | 7,336                                                                  | 2,737                                                         | 46,756                                                                | 4,477                                                                   | 4,797                                                         |
| 15 November 2019        | 7,275                                                                  | 2,600                                                         | 46,760                                                                | 4,460                                                                   | 4,547                                                         |
| 22 November 2019        | 7,184                                                                  | 2,628                                                         | 45,928                                                                | 4,407                                                                   | 4,605                                                         |
| 29 November 2019        | 7,146                                                                  | 2,577                                                         | 45,438                                                                | 4,435                                                                   | 4,453                                                         |
| 06 December 2019        | 7,110                                                                  | 2,555                                                         | 44,156                                                                | 4,443                                                                   | 4,378                                                         |
| 13 December 2019        | 6,958                                                                  | 2,466                                                         | 44,269                                                                | 4,441                                                                   | 4,307                                                         |
| 20 December 2019        | 6,892                                                                  | 2,454                                                         | 44,830                                                                | 4,348                                                                   | 4,354                                                         |
| 27 December 2019        | 6,871                                                                  | 2,402                                                         | 44,647                                                                | 4,335                                                                   | 4,269                                                         |
| 03 January 2020         | 6,884                                                                  | 2,424                                                         | 44,860                                                                | 4,331                                                                   | 4,328                                                         |
| 10 January 2020         | 6,959                                                                  | 2,423                                                         | 45,008                                                                | 4,377                                                                   | 4,379                                                         |
| 17 January 2020         | 6,938                                                                  | 2,408                                                         | 45,169                                                                | 4,433                                                                   | 4,380                                                         |
| 24 January 2020         | 7,029                                                                  | 2,411                                                         | 45,174                                                                | 4,380                                                                   | 4,350                                                         |
| 31 January 2020         | 7,131                                                                  | 2,364                                                         | 45,131                                                                | 4,362                                                                   | 4,357                                                         |
| 07 February 2020        | 6,977                                                                  | 2,380                                                         | 45,571                                                                | 4,309                                                                   | 4,394                                                         |
| 14 February 2020        | 6,950                                                                  | 2,363                                                         | 46,139                                                                | 4,318                                                                   | 4,416                                                         |
| 21 February 2020        | 6,894                                                                  | 2,342                                                         | 46,255                                                                | 4,376                                                                   | 4,420                                                         |
| 28 February 2020        | 6,997                                                                  | 2,284                                                         | 46,708                                                                | 4,487                                                                   | 4,376                                                         |
| 06 March 2020           | 7,173                                                                  | 2,366                                                         | 46,879                                                                | 4,543                                                                   | 4,685                                                         |
| 13 March 2020           | 7,360                                                                  | 2,395                                                         | 47,133                                                                | 4,564                                                                   | 4,770                                                         |
| 20 March 2020           | 7,532                                                                  | 2,440                                                         | 50,346                                                                | 4,527                                                                   | 4,801                                                         |
| 27 March 2020           | 7,364                                                                  | 2,459                                                         | 50,429                                                                | 4,527                                                                   | 4,836                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 04 October 2019         | 119,832                                                               | 8,570                                                                   | 3,528                                                          | 64,725                                                                 | 534                                                                      |
| 11 October 2019         | 120,851                                                               | 8,565                                                                   | 3,424                                                          | 65,220                                                                 | 548                                                                      |
| 18 October 2019         | 121,771                                                               | 8,571                                                                   | 3,441                                                          | 65,702                                                                 | 544                                                                      |
| 25 October 2019         | 119,828                                                               | 8,581                                                                   | 3,492                                                          | 64,461                                                                 | 605                                                                      |
| 01 November 2019        | 120,438                                                               | 8,560                                                                   | 3,518                                                          | 64,206                                                                 | 587                                                                      |
| 08 November 2019        | 120,752                                                               | 8,647                                                                   | 3,767                                                          | 64,160                                                                 | 606                                                                      |
| 15 November 2019        | 119,516                                                               | 8,619                                                                   | 3,504                                                          | 64,091                                                                 | 619                                                                      |
| 22 November 2019        | 115,565                                                               | 8,357                                                                   | 3,499                                                          | 64,436                                                                 | 670                                                                      |
| 29 November 2019        | 112,808                                                               | 8,338                                                                   | 3,414                                                          | 64,607                                                                 | 615                                                                      |
| 06 December 2019        | 109,940                                                               | 8,347                                                                   | 3,371                                                          | 63,716                                                                 | 652                                                                      |
| 13 December 2019        | 111,902                                                               | 8,368                                                                   | 3,359                                                          | 64,601                                                                 | 651                                                                      |
| 20 December 2019        | 109,971                                                               | 8,354                                                                   | 3,409                                                          | 61,939                                                                 | 567                                                                      |
| 27 December 2019        | 109,285                                                               | 8,320                                                                   | 3,344                                                          | 61,762                                                                 | 567                                                                      |
| 03 January 2020         | 109,748                                                               | 8,367                                                                   | 3,349                                                          | 62,537                                                                 | 583                                                                      |
| 10 January 2020         | 110,808                                                               | 8,380                                                                   | 3,350                                                          | 63,839                                                                 | 615                                                                      |
| 17 January 2020         | 112,092                                                               | 8,440                                                                   | 3,343                                                          | 64,579                                                                 | 656                                                                      |
| 24 January 2020         | 112,893                                                               | 8,405                                                                   | 3,364                                                          | 64,833                                                                 | 670                                                                      |
| 31 January 2020         | 113,294                                                               | 8,528                                                                   | 3,394                                                          | 65,415                                                                 | 717                                                                      |
| 07 February 2020        | 115,209                                                               | 7,994                                                                   | 3,362                                                          | 66,972                                                                 | 714                                                                      |
| 14 February 2020        | 116,494                                                               | 8,047                                                                   | 3,372                                                          | 68,012                                                                 | 694                                                                      |
| 21 February 2020        | 117,049                                                               | 8,023                                                                   | 3,393                                                          | 68,485                                                                 | 711                                                                      |
| 28 February 2020        | 118,260                                                               | 8,163                                                                   | 3,223                                                          | 70,295                                                                 | 778                                                                      |
| 06 March 2020           | 121,268                                                               | 8,392                                                                   | 3,406                                                          | 71,782                                                                 | 852                                                                      |
| 13 March 2020           | 122,981                                                               | 8,070                                                                   | 3,463                                                          | 73,708                                                                 | 861                                                                      |
| 20 March 2020           | 128,233                                                               | 8,527                                                                   | 3,494                                                          | 70,728                                                                 | 452                                                                      |
| 27 March 2020           | 129,417                                                               | 8,498                                                                   | 3,485                                                          | 71,422                                                                 | 479                                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 04 October 2019         | 811                                                             | 8,426                                                                   | 47                                                                        | 675                                                             | 5,603                                                                   |
| 11 October 2019         | 782                                                             | 8,481                                                                   | 44                                                                        | 647                                                             | 5,666                                                                   |
| 18 October 2019         | 770                                                             | 8,565                                                                   | 46                                                                        | 651                                                             | 5,684                                                                   |
| 25 October 2019         | 778                                                             | 8,427                                                                   | 46                                                                        | 652                                                             | 5,677                                                                   |
| 01 November 2019        | 794                                                             | 8,466                                                                   | 44                                                                        | 661                                                             | 5,426                                                                   |
| 08 November 2019        | 923                                                             | 8,488                                                                   | 50                                                                        | 744                                                             | 5,412                                                                   |
| 15 November 2019        | 774                                                             | 8,546                                                                   | 49                                                                        | 647                                                             | 5,252                                                                   |
| 22 November 2019        | 787                                                             | 8,702                                                                   | 53                                                                        | 655                                                             | 5,334                                                                   |
| 29 November 2019        | 739                                                             | 8,875                                                                   | 47                                                                        | 622                                                             | 5,313                                                                   |
| 06 December 2019        | 741                                                             | 8,919                                                                   | 50                                                                        | 624                                                             | 5,333                                                                   |
| 13 December 2019        | 747                                                             | 8,808                                                                   | 49                                                                        | 626                                                             | 5,237                                                                   |
| 20 December 2019        | 779                                                             | 8,066                                                                   | 48                                                                        | 650                                                             | 5,199                                                                   |
| 27 December 2019        | 741                                                             | 8,001                                                                   | 44                                                                        | 621                                                             | 5,178                                                                   |
| 03 January 2020         | 740                                                             | 8,169                                                                   | 44                                                                        | 621                                                             | 5,199                                                                   |
| 10 January 2020         | 749                                                             | 8,343                                                                   | 49                                                                        | 626                                                             | 5,258                                                                   |
| 17 January 2020         | 758                                                             | 8,634                                                                   | 47                                                                        | 620                                                             | 5,284                                                                   |
| 24 January 2020         | 766                                                             | 8,614                                                                   | 46                                                                        | 623                                                             | 5,324                                                                   |
| 31 January 2020         | 784                                                             | 8,693                                                                   | 45                                                                        | 625                                                             | 5,370                                                                   |
| 07 February 2020        | 771                                                             | 8,931                                                                   | 47                                                                        | 620                                                             | 5,395                                                                   |
| 14 February 2020        | 774                                                             | 8,961                                                                   | 47                                                                        | 622                                                             | 5,401                                                                   |
| 21 February 2020        | 785                                                             | 8,920                                                                   | 52                                                                        | 625                                                             | 5,388                                                                   |
| 28 February 2020        | 778                                                             | 9,206                                                                   | 49                                                                        | 608                                                             | 5,413                                                                   |
| 06 March 2020           | 803                                                             | 9,362                                                                   | 51                                                                        | 632                                                             | 5,481                                                                   |
| 13 March 2020           | 829                                                             | 9,762                                                                   | 56                                                                        | 643                                                             | 5,453                                                                   |
| 20 March 2020           | 816                                                             | 8,791                                                                   | 57                                                                        | 648                                                             | 5,558                                                                   |
| 27 March 2020           | 837                                                             | 8,931                                                                   | 58                                                                        | 661                                                             | 5,689                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                        |                                                                |                                                                  |
|-------------------------|---------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                     |                                                        |                                                                |                                                                  |
|                         | Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap | Number of Outstanding Trades / > 20 Years / Basis Swap | Number of Outstanding Trades / > 20 Years / Floating vs. Fixed | Number of Outstanding Trades / > 20 Years / Overnight Index Swap |
| 04 October 2019         | 47                                                                  | 586                                                    | 6,325                                                          | 18                                                               |
| 11 October 2019         | 45                                                                  | 531                                                    | 6,309                                                          | 18                                                               |
| 18 October 2019         | 47                                                                  | 531                                                    | 6,340                                                          | 18                                                               |
| 25 October 2019         | 45                                                                  | 531                                                    | 6,001                                                          | 18                                                               |
| 01 November 2019        | 43                                                                  | 539                                                    | 6,078                                                          | 19                                                               |
| 08 November 2019        | 50                                                                  | 752                                                    | 6,298                                                          | 23                                                               |
| 15 November 2019        | 45                                                                  | 530                                                    | 6,069                                                          | 21                                                               |
| 22 November 2019        | 51                                                                  | 541                                                    | 6,198                                                          | 21                                                               |
| 29 November 2019        | 43                                                                  | 453                                                    | 6,108                                                          | 19                                                               |
| 06 December 2019        | 46                                                                  | 466                                                    | 6,032                                                          | 19                                                               |
| 13 December 2019        | 42                                                                  | 474                                                    | 6,089                                                          | 19                                                               |
| 20 December 2019        | 42                                                                  | 506                                                    | 5,826                                                          | 19                                                               |
| 27 December 2019        | 42                                                                  | 459                                                    | 5,710                                                          | 19                                                               |
| 03 January 2020         | 42                                                                  | 468                                                    | 5,671                                                          | 19                                                               |
| 10 January 2020         | 45                                                                  | 480                                                    | 5,799                                                          | 23                                                               |
| 17 January 2020         | 42                                                                  | 475                                                    | 5,820                                                          | 23                                                               |
| 24 January 2020         | 42                                                                  | 476                                                    | 5,880                                                          | 19                                                               |
| 31 January 2020         | 43                                                                  | 479                                                    | 5,922                                                          | 19                                                               |
| 07 February 2020        | 41                                                                  | 478                                                    | 5,988                                                          | 19                                                               |
| 14 February 2020        | 41                                                                  | 488                                                    | 6,001                                                          | 17                                                               |
| 21 February 2020        | 46                                                                  | 485                                                    | 5,971                                                          | 16                                                               |
| 28 February 2020        | 51                                                                  | 474                                                    | 6,236                                                          | 29                                                               |
| 06 March 2020           | 49                                                                  | 505                                                    | 6,488                                                          | 31                                                               |
| 13 March 2020           | 51                                                                  | 504                                                    | 6,419                                                          | 33                                                               |
| 20 March 2020           | 52                                                                  | 518                                                    | 6,485                                                          | 36                                                               |
| 27 March 2020           | 52                                                                  | 516                                                    | 6,513                                                          | 35                                                               |



## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 03 April 2020           | 16,890,168.93                        | 1,432,202.34                              | 13,287,577.55                                     | 2,170,389.04                                        | 844,192.52                                                    |
| 09 April 2020           | 16,347,023.01                        | 1,277,438.78                              | 13,280,904.64                                     | 1,788,679.60                                        | 846,619.00                                                    |
| 17 April 2020           | 16,488,355.17                        | 1,341,434.22                              | 13,264,316.87                                     | 1,882,604.08                                        | 854,317.46                                                    |
| 24 April 2020           | 15,684,337.17                        | 1,269,638.88                              | 13,009,752.53                                     | 1,404,945.76                                        | 858,021.79                                                    |
| 29 April 2020           | 15,602,779.06                        | 1,302,204.43                              | 12,900,146.17                                     | 1,400,428.46                                        | 869,092.63                                                    |
| 08 May 2020             | 15,433,392.35                        | 1,324,673.19                              | 12,791,679.59                                     | 1,317,039.58                                        | 869,351.48                                                    |
| 15 May 2020             | 15,814,951.09                        | 1,369,897.28                              | 13,039,686.37                                     | 1,405,367.44                                        | 872,403.59                                                    |
| 22 May 2020             | 15,785,960.95                        | 1,388,936.03                              | 13,058,714.84                                     | 1,338,310.08                                        | 876,948.51                                                    |
| 29 May 2020             | 15,851,582.76                        | 1,402,970.93                              | 13,036,618.78                                     | 1,411,993.05                                        | 875,499.89                                                    |
| 05 June 2020            | 15,877,111.80                        | 1,373,791.41                              | 13,127,213.42                                     | 1,376,106.97                                        | 890,595.04                                                    |
| 12 June 2020            | 15,824,961.18                        | 1,340,053.43                              | 13,174,468.73                                     | 1,310,439.02                                        | 885,615.64                                                    |
| 19 June 2020            | 15,442,544.74                        | 1,325,811.42                              | 12,914,999.81                                     | 1,201,733.52                                        | 874,868.77                                                    |
| 26 June 2020            | 15,542,388.51                        | 1,423,675.82                              | 12,983,192.94                                     | 1,135,519.74                                        | 876,671.52                                                    |
| 03 July 2020            | 15,481,284.84                        | 1,350,742.40                              | 13,002,062.58                                     | 1,128,479.86                                        | 871,193.92                                                    |
| 10 July 2020            | 15,285,391.11                        | 1,316,356.52                              | 12,849,614.81                                     | 1,119,419.78                                        | 872,326.82                                                    |
| 17 July 2020            | 15,370,747.23                        | 1,306,012.70                              | 12,912,785.69                                     | 1,151,948.84                                        | 875,184.19                                                    |
| 24 July 2020            | 15,366,851.65                        | 1,271,672.36                              | 12,921,964.46                                     | 1,173,214.84                                        | 883,640.54                                                    |
| 31 July 2020            | 15,415,116.28                        | 1,300,438.85                              | 12,937,566.12                                     | 1,177,111.31                                        | 887,300.26                                                    |
| 07 August 2020          | 15,388,072.20                        | 1,298,994.38                              | 12,928,738.74                                     | 1,160,339.08                                        | 887,592.91                                                    |
| 14 August 2020          | 15,206,833.21                        | 1,231,725.73                              | 12,853,594.25                                     | 1,121,513.23                                        | 866,661.24                                                    |
| 21 August 2020          | 15,290,827.68                        | 1,217,998.74                              | 12,905,559.59                                     | 1,167,269.35                                        | 865,285.23                                                    |
| 28 August 2020          | 15,459,825.17                        | 1,225,605.85                              | 13,026,545.41                                     | 1,207,673.90                                        | 873,760.85                                                    |
| 04 September 2020       | 15,353,786.06                        | 1,223,880.93                              | 12,984,206.76                                     | 1,145,698.37                                        | 879,410.11                                                    |
| 11 September 2020       | 15,351,216.72                        | 1,212,407.77                              | 13,002,725.75                                     | 1,136,083.20                                        | 870,294.60                                                    |
| 18 September 2020       | 15,257,057.77                        | 1,207,174.77                              | 13,000,832.81                                     | 1,049,050.20                                        | 861,021.61                                                    |
| 25 September 2020       | 15,050,058.72                        | 1,177,436.68                              | 12,899,316.32                                     | 973,305.72                                          | 847,779.25                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 03 April 2020           | 9,130,816.24                                                          | 1,484,863.09                                                            | 588,009.83                                                        | 4,156,761.31                                                              | 685,525.95                                                                  |  |
| 09 April 2020           | 9,172,831.65                                                          | 1,201,542.03                                                            | 430,819.77                                                        | 4,108,072.99                                                              | 587,137.57                                                                  |  |
| 17 April 2020           | 9,190,138.52                                                          | 1,283,523.05                                                            | 487,116.76                                                        | 4,074,178.34                                                              | 599,081.03                                                                  |  |
| 24 April 2020           | 8,979,044.53                                                          | 790,806.69                                                              | 411,617.09                                                        | 4,030,708.00                                                              | 614,139.07                                                                  |  |
| 29 April 2020           | 8,913,608.18                                                          | 780,479.10                                                              | 433,111.80                                                        | 3,986,537.99                                                              | 619,949.36                                                                  |  |
| 08 May 2020             | 8,844,084.76                                                          | 740,334.54                                                              | 455,321.71                                                        | 3,947,594.83                                                              | 576,705.04                                                                  |  |
| 15 May 2020             | 9,041,571.86                                                          | 818,380.17                                                              | 497,493.69                                                        | 3,998,114.51                                                              | 586,987.27                                                                  |  |
| 22 May 2020             | 9,034,319.76                                                          | 749,117.85                                                              | 511,987.51                                                        | 4,024,395.08                                                              | 589,192.23                                                                  |  |
| 29 May 2020             | 9,008,291.81                                                          | 790,446.28                                                              | 527,471.04                                                        | 4,028,326.97                                                              | 621,546.77                                                                  |  |
| 05 June 2020            | 9,042,167.17                                                          | 812,998.88                                                              | 483,196.37                                                        | 4,085,046.25                                                              | 563,108.09                                                                  |  |
| 12 June 2020            | 9,053,629.54                                                          | 737,689.32                                                              | 454,437.79                                                        | 4,120,839.19                                                              | 572,749.70                                                                  |  |
| 19 June 2020            | 8,848,540.16                                                          | 662,015.07                                                              | 450,942.64                                                        | 4,066,459.65                                                              | 539,718.45                                                                  |  |
| 26 June 2020            | 8,866,894.05                                                          | 626,128.31                                                              | 547,004.31                                                        | 4,116,298.89                                                              | 509,391.44                                                                  |  |
| 03 July 2020            | 8,939,788.03                                                          | 629,801.79                                                              | 479,548.49                                                        | 4,062,274.56                                                              | 498,678.07                                                                  |  |
| 10 July 2020            | 8,784,731.75                                                          | 619,855.68                                                              | 444,029.70                                                        | 4,064,883.06                                                              | 499,564.09                                                                  |  |
| 17 July 2020            | 8,860,652.57                                                          | 646,928.55                                                              | 430,828.51                                                        | 4,052,133.12                                                              | 505,020.29                                                                  |  |
| 24 July 2020            | 8,904,516.11                                                          | 665,293.17                                                              | 388,031.81                                                        | 4,017,448.34                                                              | 507,921.66                                                                  |  |
| 31 July 2020            | 8,907,266.32                                                          | 671,884.55                                                              | 413,138.58                                                        | 4,030,299.80                                                              | 505,226.76                                                                  |  |
| 07 August 2020          | 8,912,749.60                                                          | 666,335.90                                                              | 411,401.47                                                        | 4,015,989.14                                                              | 494,003.18                                                                  |  |
| 14 August 2020          | 8,872,540.41                                                          | 626,324.96                                                              | 365,064.49                                                        | 3,981,053.84                                                              | 495,188.27                                                                  |  |
| 21 August 2020          | 8,914,177.02                                                          | 667,183.25                                                              | 352,713.51                                                        | 3,991,382.57                                                              | 500,086.11                                                                  |  |
| 28 August 2020          | 9,071,821.71                                                          | 705,636.40                                                              | 351,845.00                                                        | 3,954,723.70                                                              | 502,037.50                                                                  |  |
| 04 September 2020       | 9,043,934.20                                                          | 668,880.09                                                              | 344,470.82                                                        | 3,940,272.56                                                              | 476,818.28                                                                  |  |
| 11 September 2020       | 9,070,693.94                                                          | 665,858.95                                                              | 342,113.17                                                        | 3,932,031.81                                                              | 470,224.24                                                                  |  |
| 18 September 2020       | 9,075,778.70                                                          | 563,070.83                                                              | 346,153.15                                                        | 3,925,054.11                                                              | 485,979.36                                                                  |  |
| 25 September 2020       | 9,041,456.80                                                          | 534,150.56                                                              | 329,657.43                                                        | 3,857,859.53                                                              | 439,155.15                                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 03 April 2020           | 318,315.05                                            | 2,313,546.04                                                  | 418,098.86                                                      | 112.55                                                | 1,812,259.22                                                  |  |
| 09 April 2020           | 319,708.71                                            | 2,324,997.21                                                  | 244,967.50                                                      | 113.45                                                | 1,814,483.26                                                  |  |
| 17 April 2020           | 324,004.72                                            | 2,316,617.60                                                  | 251,415.79                                                      | 113.07                                                | 1,775,149.69                                                  |  |
| 24 April 2020           | 321,448.97                                            | 2,291,786.68                                                  | 239,035.41                                                      | 112.80                                                | 1,784,246.94                                                  |  |
| 29 April 2020           | 322,415.94                                            | 2,282,581.33                                                  | 222,152.39                                                      | 112.83                                                | 1,775,139.77                                                  |  |
| 08 May 2020             | 321,741.89                                            | 2,256,613.60                                                  | 215,692.69                                                      | 112.49                                                | 1,752,063.53                                                  |  |
| 15 May 2020             | 322,796.62                                            | 2,265,660.01                                                  | 213,443.49                                                      | 112.68                                                | 1,783,137.25                                                  |  |
| 22 May 2020             | 325,085.23                                            | 2,264,081.60                                                  | 208,428.63                                                      | 112.65                                                | 1,782,477.67                                                  |  |
| 29 May 2020             | 325,648.09                                            | 2,275,778.33                                                  | 204,665.73                                                      | 111.47                                                | 1,669,589.73                                                  |  |
| 05 June 2020            | 323,716.61                                            | 2,236,060.65                                                  | 199,914.89                                                      | 112.35                                                | 1,646,078.32                                                  |  |
| 12 June 2020            | 321,204.18                                            | 2,260,752.02                                                  | 197,353.68                                                      | 113.17                                                | 1,679,111.78                                                  |  |
| 19 June 2020            | 325,651.53                                            | 2,253,910.65                                                  | 164,823.85                                                      | 112.79                                                | 1,691,653.42                                                  |  |
| 26 June 2020            | 322,795.83                                            | 2,242,949.37                                                  | 153,242.43                                                      | 113.21                                                | 1,720,818.72                                                  |  |
| 03 July 2020            | 319,676.33                                            | 2,230,142.89                                                  | 141,993.83                                                      | 113.01                                                | 1,730,924.40                                                  |  |
| 10 July 2020            | 317,128.40                                            | 2,231,980.77                                                  | 146,744.03                                                      | 114.08                                                | 1,787,817.52                                                  |  |
| 17 July 2020            | 316,590.34                                            | 2,217,618.01                                                  | 147,008.61                                                      | 114.33                                                | 1,833,087.06                                                  |  |
| 24 July 2020            | 316,287.28                                            | 2,190,636.95                                                  | 143,906.45                                                      | 114.16                                                | 1,848,643.85                                                  |  |
| 31 July 2020            | 311,475.98                                            | 2,199,003.41                                                  | 141,000.45                                                      | 114.12                                                | 1,852,244.11                                                  |  |
| 07 August 2020          | 313,817.83                                            | 2,215,022.88                                                  | 140,015.54                                                      | 115.21                                                | 1,895,739.97                                                  |  |
| 14 August 2020          | 309,909.41                                            | 2,217,158.94                                                  | 136,377.52                                                      | 115.19                                                | 1,902,560.23                                                  |  |
| 21 August 2020          | 310,745.24                                            | 2,215,844.12                                                  | 137,118.34                                                      | 115.48                                                | 1,927,255.26                                                  |  |
| 28 August 2020          | 309,874.23                                            | 2,237,549.16                                                  | 140,265.34                                                      | 116.04                                                | 1,945,402.56                                                  |  |
| 04 September 2020       | 311,673.79                                            | 2,240,073.37                                                  | 151,636.34                                                      | 116.86                                                | 1,959,641.54                                                  |  |
| 11 September 2020       | 310,149.29                                            | 2,246,428.59                                                  | 153,238.52                                                      | 116.97                                                | 1,994,195.73                                                  |  |
| 18 September 2020       | 309,532.22                                            | 2,239,337.74                                                  | 159,669.49                                                      | 118.32                                                | 2,040,359.10                                                  |  |
| 25 September 2020       | 310,786.41                                            | 2,225,871.12                                                  | 143,948.27                                                      | 117.35                                                | 2,010,158.98                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 03 April 2020           | 0.00                                                             | 29,843.68                                              | 261,709.28                                                     | 107,494.84                                                       | 5,174.92                                               |  |
| 09 April 2020           | 0.00                                                             | 29,675.54                                              | 260,811.43                                                     | 115,680.33                                                       | 5,041.76                                               |  |
| 17 April 2020           | 0.00                                                             | 30,539.83                                              | 261,912.92                                                     | 113,778.00                                                       | 5,476.77                                               |  |
| 24 April 2020           | 0.00                                                             | 29,991.10                                              | 260,268.10                                                     | 119,430.18                                                       | 5,325.14                                               |  |
| 29 April 2020           | 0.00                                                             | 32,420.31                                              | 262,090.32                                                     | 118,578.36                                                       | 5,230.37                                               |  |
| 08 May 2020             | 0.00                                                             | 32,193.24                                              | 261,654.99                                                     | 118,343.45                                                       | 5,272.69                                               |  |
| 15 May 2020             | 0.00                                                             | 33,839.48                                              | 262,791.40                                                     | 120,709.23                                                       | 5,260.76                                               |  |
| 22 May 2020             | 0.00                                                             | 34,866.65                                              | 267,165.42                                                     | 123,187.15                                                       | 5,829.22                                               |  |
| 29 May 2020             | 0.00                                                             | 37,775.28                                              | 270,766.17                                                     | 130,634.61                                                       | 5,932.51                                               |  |
| 05 June 2020            | 0.00                                                             | 38,842.55                                              | 281,209.50                                                     | 127,960.16                                                       | 6,039.70                                               |  |
| 12 June 2020            | 0.00                                                             | 39,022.48                                              | 285,984.75                                                     | 131,711.07                                                       | 5,678.04                                               |  |
| 19 June 2020            | 0.00                                                             | 38,208.01                                              | 276,215.46                                                     | 131,172.45                                                       | 5,488.69                                               |  |
| 26 June 2020            | 0.00                                                             | 37,598.52                                              | 277,813.20                                                     | 131,580.62                                                       | 5,368.95                                               |  |
| 03 July 2020            | 0.00                                                             | 37,375.80                                              | 276,089.73                                                     | 131,514.27                                                       | 5,304.57                                               |  |
| 10 July 2020            | 0.00                                                             | 38,470.89                                              | 276,678.34                                                     | 133,503.49                                                       | 5,393.56                                               |  |
| 17 July 2020            | 0.00                                                             | 39,725.57                                              | 280,484.29                                                     | 128,807.44                                                       | 5,683.25                                               |  |
| 24 July 2020            | 0.00                                                             | 41,879.63                                              | 284,645.75                                                     | 126,314.56                                                       | 5,794.70                                               |  |
| 31 July 2020            | 0.00                                                             | 42,281.49                                              | 290,165.83                                                     | 129,096.64                                                       | 6,680.59                                               |  |
| 07 August 2020          | 0.00                                                             | 42,374.44                                              | 301,054.42                                                     | 131,538.97                                                       | 5,828.88                                               |  |
| 14 August 2020          | 0.00                                                             | 41,884.53                                              | 301,978.62                                                     | 133,307.06                                                       | 5,470.44                                               |  |
| 21 August 2020          | 0.00                                                             | 42,043.62                                              | 303,545.20                                                     | 135,540.48                                                       | 5,557.54                                               |  |
| 28 August 2020          | 0.00                                                             | 42,126.61                                              | 303,968.93                                                     | 130,846.00                                                       | 5,543.77                                               |  |
| 04 September 2020       | 0.00                                                             | 42,069.59                                              | 304,756.09                                                     | 131,125.85                                                       | 5,874.58                                               |  |
| 11 September 2020       | 0.00                                                             | 42,515.17                                              | 308,593.99                                                     | 130,309.08                                                       | 5,707.85                                               |  |
| 18 September 2020       | 0.00                                                             | 41,946.48                                              | 314,412.07                                                     | 135,278.72                                                       | 6,168.98                                               |  |
| 25 September 2020       | 0.00                                                             | 40,409.38                                              | 306,085.96                                                     | 127,430.60                                                       | 6,062.80                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 03 April 2020           | 52,201.98                                                     | 0.00                                                            | 242,912.68                                            | 1,166,697.50                                                  | 54,818.81                                                       |
| 09 April 2020           | 51,476.04                                                     | 0.00                                                            | 229,885.37                                            | 1,114,788.27                                                  | 54,668.59                                                       |
| 17 April 2020           | 52,594.14                                                     | 938.91                                                          | 232,187.78                                            | 1,130,103.75                                                  | 54,754.40                                                       |
| 24 April 2020           | 52,327.83                                                     | 925.24                                                          | 230,923.53                                            | 1,131,621.17                                                  | 57,950.75                                                       |
| 29 April 2020           | 52,423.56                                                     | 932.37                                                          | 233,855.68                                            | 1,142,882.11                                                  | 58,519.45                                                       |
| 08 May 2020             | 51,387.46                                                     | 925.93                                                          | 235,773.96                                            | 1,139,225.05                                                  | 57,145.80                                                       |
| 15 May 2020             | 51,107.40                                                     | 917.43                                                          | 233,461.30                                            | 1,134,243.83                                                  | 55,880.73                                                       |
| 22 May 2020             | 51,438.79                                                     | 918.11                                                          | 232,026.53                                            | 1,136,243.76                                                  | 55,119.11                                                       |
| 29 May 2020             | 51,635.81                                                     | 919.01                                                          | 231,147.73                                            | 1,152,816.64                                                  | 54,253.60                                                       |
| 05 June 2020            | 50,736.49                                                     | 943.28                                                          | 228,082.01                                            | 1,145,595.20                                                  | 50,557.95                                                       |
| 12 June 2020            | 50,880.07                                                     | 956.14                                                          | 232,684.05                                            | 1,171,633.71                                                  | 50,721.40                                                       |
| 19 June 2020            | 50,043.44                                                     | 0.00                                                            | 229,489.05                                            | 1,158,857.14                                                  | 45,091.17                                                       |
| 26 June 2020            | 50,131.45                                                     | 0.00                                                            | 233,267.54                                            | 1,080,100.42                                                  | 43,939.43                                                       |
| 03 July 2020            | 50,672.72                                                     | 0.00                                                            | 229,972.16                                            | 1,072,535.90                                                  | 43,737.10                                                       |
| 10 July 2020            | 51,356.43                                                     | 0.50                                                            | 230,195.46                                            | 1,083,549.36                                                  | 45,566.33                                                       |
| 17 July 2020            | 52,137.45                                                     | 228.01                                                          | 230,216.39                                            | 1,081,929.32                                                  | 46,155.90                                                       |
| 24 July 2020            | 52,765.98                                                     | 230.77                                                          | 228,313.56                                            | 1,067,193.73                                                  | 45,827.78                                                       |
| 31 July 2020            | 53,913.63                                                     | 235.51                                                          | 223,740.38                                            | 1,094,011.50                                                  | 45,681.91                                                       |
| 07 August 2020          | 54,022.61                                                     | 237.67                                                          | 221,745.92                                            | 1,089,098.48                                                  | 45,781.37                                                       |
| 14 August 2020          | 53,646.33                                                     | 262.62                                                          | 219,094.62                                            | 1,141,341.56                                                  | 44,004.10                                                       |
| 21 August 2020          | 54,040.40                                                     | 291.08                                                          | 220,161.41                                            | 1,157,404.94                                                  | 44,640.89                                                       |
| 28 August 2020          | 55,150.34                                                     | 294.29                                                          | 220,366.60                                            | 1,145,207.84                                                  | 44,691.44                                                       |
| 04 September 2020       | 56,573.27                                                     | 297.81                                                          | 220,804.40                                            | 1,153,359.44                                                  | 43,809.27                                                       |
| 11 September 2020       | 55,521.19                                                     | 303.47                                                          | 221,030.41                                            | 1,116,528.78                                                  | 45,240.83                                                       |
| 18 September 2020       | 57,349.98                                                     | 425.35                                                          | 221,899.50                                            | 1,128,382.36                                                  | 39,910.60                                                       |
| 25 September 2020       | 56,022.50                                                     | 471.60                                                          | 219,051.18                                            | 1,141,971.12                                                  | 39,747.73                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 03 April 2020           | 146,066.68                                            | 2,459,733.25                                                  | 7.74                                                            | 689,776.79                                               | 5,221,430.28                                                     |  |
| 09 April 2020           | 146,313.75                                            | 2,420,426.19                                                  | 7.74                                                            | 546,700.19                                               | 5,293,922.23                                                     |  |
| 17 April 2020           | 147,354.65                                            | 2,401,334.72                                                  | 7.74                                                            | 601,757.39                                               | 5,326,604.04                                                     |  |
| 24 April 2020           | 154,460.79                                            | 2,439,769.40                                                  | 7.74                                                            | 527,376.54                                               | 5,049,732.39                                                     |  |
| 29 April 2020           | 158,693.25                                            | 2,456,745.34                                                  | 7.74                                                            | 549,476.06                                               | 4,928,283.74                                                     |  |
| 08 May 2020             | 158,675.93                                            | 2,457,323.63                                                  | 7.74                                                            | 570,903.00                                               | 4,873,411.33                                                     |  |
| 15 May 2020             | 159,687.66                                            | 2,505,644.70                                                  | 7.74                                                            | 614,738.79                                               | 5,037,101.78                                                     |  |
| 22 May 2020             | 156,421.20                                            | 2,463,196.70                                                  | 7.74                                                            | 634,594.53                                               | 5,094,110.91                                                     |  |
| 29 May 2020             | 153,915.24                                            | 2,472,941.64                                                  | 7.74                                                            | 648,440.61                                               | 5,143,090.45                                                     |  |
| 05 June 2020            | 154,426.33                                            | 2,512,568.17                                                  | 7.74                                                            | 622,571.87                                               | 5,254,965.09                                                     |  |
| 12 June 2020            | 153,506.54                                            | 2,468,781.01                                                  | 7.74                                                            | 587,844.96                                               | 5,257,325.38                                                     |  |
| 19 June 2020            | 153,919.32                                            | 2,411,439.56                                                  | 7.74                                                            | 572,942.03                                               | 5,072,880.13                                                     |  |
| 26 June 2020            | 154,455.64                                            | 2,410,065.22                                                  | 7.74                                                            | 670,076.13                                               | 5,201,314.57                                                     |  |
| 03 July 2020            | 151,867.51                                            | 2,419,375.70                                                  | 7.74                                                            | 606,433.02                                               | 5,222,321.25                                                     |  |
| 10 July 2020            | 153,197.42                                            | 2,427,223.83                                                  | 33.55                                                           | 571,856.72                                               | 4,991,008.56                                                     |  |
| 17 July 2020            | 155,157.33                                            | 2,423,089.77                                                  | 46.70                                                           | 558,525.50                                               | 5,024,439.78                                                     |  |
| 24 July 2020            | 155,111.12                                            | 2,420,354.83                                                  | 59.60                                                           | 524,171.90                                               | 5,057,723.37                                                     |  |
| 31 July 2020            | 154,881.79                                            | 2,422,673.65                                                  | 33.81                                                           | 561,264.48                                               | 5,025,554.00                                                     |  |
| 07 August 2020          | 152,795.69                                            | 2,407,252.87                                                  | 33.81                                                           | 562,316.40                                               | 4,966,547.51                                                     |  |
| 14 August 2020          | 152,002.08                                            | 2,394,996.96                                                  | 33.80                                                           | 503,249.46                                               | 4,841,911.61                                                     |  |
| 21 August 2020          | 150,102.27                                            | 2,361,810.33                                                  | 33.81                                                           | 489,273.17                                               | 4,885,659.34                                                     |  |
| 28 August 2020          | 153,417.97                                            | 2,372,389.68                                                  | 33.81                                                           | 494,160.64                                               | 4,966,876.92                                                     |  |
| 04 September 2020       | 155,126.61                                            | 2,381,355.60                                                  | 33.81                                                           | 488,215.11                                               | 4,888,447.46                                                     |  |
| 11 September 2020       | 150,981.00                                            | 2,355,942.74                                                  | 33.81                                                           | 481,907.08                                               | 4,925,514.74                                                     |  |
| 18 September 2020       | 149,657.98                                            | 2,339,191.04                                                  | 33.81                                                           | 477,851.28                                               | 4,881,800.52                                                     |  |
| 25 September 2020       | 148,726.27                                            | 2,312,073.19                                                  | 33.81                                                           | 452,283.29                                               | 4,847,133.45                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     | By Product and Residual Maturity                              |                                                                       |                                                                         |                                                                |
|-------------------------|---------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$mn) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap |
| 03 April 2020           | 1,589,968.80                                                        | 648,687.98                                                    | 5,719,860.17                                                          | 1,890,118.75                                                            | 229,149.19                                                     |
| 09 April 2020           | 1,373,355.45                                                        | 500,726.92                                                    | 5,633,067.83                                                          | 1,501,605.73                                                            | 217,342.31                                                     |
| 17 April 2020           | 1,461,709.24                                                        | 563,087.70                                                    | 5,679,280.46                                                          | 1,603,068.59                                                            | 221,425.17                                                     |
| 24 April 2020           | 987,596.44                                                          | 494,597.19                                                    | 5,537,742.44                                                          | 1,132,326.71                                                            | 214,884.42                                                     |
| 29 April 2020           | 1,000,238.15                                                        | 513,493.90                                                    | 5,531,985.49                                                          | 1,125,061.79                                                            | 218,749.04                                                     |
| 08 May 2020             | 924,923.97                                                          | 542,789.03                                                    | 5,467,552.95                                                          | 1,041,766.65                                                            | 217,347.27                                                     |
| 15 May 2020             | 1,014,408.82                                                        | 586,366.31                                                    | 5,660,772.69                                                          | 1,126,511.22                                                            | 217,948.81                                                     |
| 22 May 2020             | 950,649.35                                                          | 596,039.33                                                    | 5,631,360.86                                                          | 1,057,100.18                                                            | 220,558.78                                                     |
| 29 May 2020             | 1,021,512.37                                                        | 601,482.61                                                    | 5,632,075.47                                                          | 1,129,570.98                                                            | 229,560.58                                                     |
| 05 June 2020            | 996,722.96                                                          | 563,854.46                                                    | 5,637,290.55                                                          | 1,090,376.81                                                            | 229,143.11                                                     |
| 12 June 2020            | 929,688.99                                                          | 530,563.59                                                    | 5,620,391.09                                                          | 1,023,769.61                                                            | 224,238.02                                                     |
| 19 June 2020            | 860,638.31                                                          | 516,288.84                                                    | 5,526,397.10                                                          | 929,259.40                                                              | 230,000.40                                                     |
| 26 June 2020            | 806,749.53                                                          | 605,701.45                                                    | 5,559,876.44                                                          | 863,261.19                                                              | 232,850.28                                                     |
| 03 July 2020            | 811,226.92                                                          | 547,906.92                                                    | 5,596,866.68                                                          | 856,427.96                                                              | 221,031.95                                                     |
| 10 July 2020            | 793,571.88                                                          | 514,060.19                                                    | 5,521,123.72                                                          | 844,088.57                                                              | 216,574.09                                                     |
| 17 July 2020            | 829,702.18                                                          | 502,103.13                                                    | 5,556,999.13                                                          | 874,075.27                                                              | 215,526.30                                                     |
| 24 July 2020            | 856,875.68                                                          | 464,621.32                                                    | 5,550,781.84                                                          | 892,417.14                                                              | 215,222.21                                                     |
| 31 July 2020            | 861,062.99                                                          | 486,153.49                                                    | 5,566,907.47                                                          | 895,314.19                                                              | 218,150.19                                                     |
| 07 August 2020          | 842,731.73                                                          | 483,347.88                                                    | 5,493,426.37                                                          | 877,469.31                                                              | 217,665.37                                                     |
| 14 August 2020          | 807,528.13                                                          | 431,240.61                                                    | 5,442,380.87                                                          | 836,521.84                                                              | 211,042.09                                                     |
| 21 August 2020          | 849,644.77                                                          | 417,547.11                                                    | 5,478,426.87                                                          | 875,184.17                                                              | 211,359.47                                                     |
| 28 August 2020          | 891,543.03                                                          | 421,256.43                                                    | 5,478,672.10                                                          | 915,038.96                                                              | 212,696.08                                                     |
| 04 September 2020       | 818,795.29                                                          | 416,308.64                                                    | 5,385,908.21                                                          | 848,667.94                                                              | 215,568.78                                                     |
| 11 September 2020       | 806,957.50                                                          | 406,980.75                                                    | 5,340,157.25                                                          | 839,351.46                                                              | 214,901.02                                                     |
| 18 September 2020       | 713,732.23                                                          | 397,409.03                                                    | 5,392,140.88                                                          | 759,292.48                                                              | 218,345.51                                                     |
| 25 September 2020       | 661,673.70                                                          | 383,167.61                                                    | 5,346,212.14                                                          | 695,220.38                                                              | 216,170.72                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 03 April 2020           | 2,237,077.38                                                           | 111,186.26                                                               | 323,213.28                                                     | 3,279,669.08                                                           | 143,999.01                                                               |
| 09 April 2020           | 2,258,687.54                                                           | 118,426.62                                                               | 329,792.51                                                     | 3,324,579.28                                                           | 145,408.04                                                               |
| 17 April 2020           | 2,225,116.05                                                           | 112,395.08                                                               | 327,883.28                                                     | 3,283,659.80                                                           | 143,876.19                                                               |
| 24 April 2020           | 2,189,937.55                                                           | 106,204.74                                                               | 328,038.71                                                     | 3,236,144.05                                                           | 143,206.67                                                               |
| 29 April 2020           | 2,137,777.42                                                           | 109,549.08                                                               | 331,367.67                                                     | 3,196,584.34                                                           | 142,464.99                                                               |
| 08 May 2020             | 2,108,101.02                                                           | 107,201.96                                                               | 331,756.58                                                     | 3,201,952.07                                                           | 144,430.57                                                               |
| 15 May 2020             | 2,117,041.82                                                           | 108,958.43                                                               | 331,618.86                                                     | 3,236,763.04                                                           | 145,846.64                                                               |
| 22 May 2020             | 2,126,462.93                                                           | 110,317.65                                                               | 334,696.76                                                     | 3,254,318.01                                                           | 146,595.14                                                               |
| 29 May 2020             | 2,113,514.67                                                           | 109,297.79                                                               | 333,979.48                                                     | 3,227,453.70                                                           | 147,969.19                                                               |
| 05 June 2020            | 2,131,984.91                                                           | 110,517.99                                                               | 337,928.64                                                     | 3,266,186.23                                                           | 149,875.15                                                               |
| 12 June 2020            | 2,133,374.04                                                           | 111,112.01                                                               | 340,259.43                                                     | 3,294,937.93                                                           | 149,589.45                                                               |
| 19 June 2020            | 2,104,429.62                                                           | 101,644.59                                                               | 335,452.06                                                     | 3,228,495.48                                                           | 146,501.68                                                               |
| 26 June 2020            | 2,108,143.34                                                           | 100,678.21                                                               | 339,231.36                                                     | 3,263,604.16                                                           | 146,862.49                                                               |
| 03 July 2020            | 2,089,556.75                                                           | 100,899.37                                                               | 336,026.72                                                     | 3,277,963.35                                                           | 146,769.36                                                               |
| 10 July 2020            | 2,064,428.32                                                           | 101,690.74                                                               | 339,350.16                                                     | 3,239,904.33                                                           | 148,687.21                                                               |
| 17 July 2020            | 2,059,942.80                                                           | 102,989.90                                                               | 341,207.98                                                     | 3,260,076.44                                                           | 149,519.78                                                               |
| 24 July 2020            | 2,052,867.67                                                           | 104,067.16                                                               | 344,173.76                                                     | 3,273,624.48                                                           | 151,357.89                                                               |
| 31 July 2020            | 2,040,468.41                                                           | 104,277.38                                                               | 346,027.17                                                     | 3,277,048.53                                                           | 151,506.97                                                               |
| 07 August 2020          | 2,046,650.89                                                           | 103,991.73                                                               | 347,351.29                                                     | 3,317,197.59                                                           | 152,364.58                                                               |
| 14 August 2020          | 2,033,257.04                                                           | 105,237.63                                                               | 341,341.54                                                     | 3,322,330.74                                                           | 152,624.43                                                               |
| 21 August 2020          | 2,022,616.95                                                           | 110,554.30                                                               | 341,172.51                                                     | 3,340,886.54                                                           | 154,292.70                                                               |
| 28 August 2020          | 2,061,420.17                                                           | 110,140.13                                                               | 340,834.89                                                     | 3,389,681.22                                                           | 155,063.77                                                               |
| 04 September 2020       | 2,075,853.03                                                           | 111,438.83                                                               | 341,209.44                                                     | 3,412,115.22                                                           | 157,808.84                                                               |
| 11 September 2020       | 2,094,774.29                                                           | 112,861.45                                                               | 339,607.10                                                     | 3,435,089.58                                                           | 155,606.07                                                               |
| 18 September 2020       | 2,053,632.38                                                           | 108,097.01                                                               | 338,071.04                                                     | 3,480,219.27                                                           | 156,166.50                                                               |
| 25 September 2020       | 2,047,191.83                                                           | 103,929.18                                                               | 331,538.60                                                     | 3,439,328.18                                                           | 148,710.32                                                               |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                        |                                                                          |                                                                 |                                                                         |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Floating vs. Fixed |
|                         |                                                                |                                                                        |                                                                          |                                                                 |                                                                         |
| 03 April 2020           | 177,790.07                                                     | 1,593,705.32                                                           | 21,273.17                                                                | 30,622.65                                                       | 184,922.65                                                              |
| 09 April 2020           | 176,526.93                                                     | 1,609,115.54                                                           | 19,570.56                                                                | 30,079.59                                                       | 185,617.53                                                              |
| 17 April 2020           | 177,013.41                                                     | 1,606,702.40                                                           | 19,536.39                                                                | 29,004.22                                                       | 187,287.25                                                              |
| 24 April 2020           | 177,242.47                                                     | 1,574,438.74                                                           | 19,480.68                                                                | 31,336.94                                                       | 183,740.53                                                              |
| 29 April 2020           | 180,978.10                                                     | 1,564,057.52                                                           | 19,613.42                                                                | 33,725.17                                                       | 185,277.11                                                              |
| 08 May 2020             | 179,526.19                                                     | 1,563,845.08                                                           | 19,885.31                                                                | 29,241.67                                                       | 183,983.54                                                              |
| 15 May 2020             | 180,438.43                                                     | 1,572,442.16                                                           | 20,399.07                                                                | 29,475.59                                                       | 185,722.53                                                              |
| 22 May 2020             | 182,843.86                                                     | 1,577,165.04                                                           | 20,626.68                                                                | 30,153.56                                                       | 200,704.45                                                              |
| 29 May 2020             | 182,556.11                                                     | 1,589,811.59                                                           | 21,495.78                                                                | 30,642.16                                                       | 204,816.77                                                              |
| 05 June 2020            | 186,218.45                                                     | 1,614,975.18                                                           | 21,661.91                                                                | 31,606.62                                                       | 209,466.89                                                              |
| 12 June 2020            | 188,208.51                                                     | 1,639,834.64                                                           | 22,220.07                                                                | 32,064.94                                                       | 214,326.03                                                              |
| 19 June 2020            | 188,129.24                                                     | 1,590,498.19                                                           | 20,580.82                                                                | 30,883.36                                                       | 195,361.85                                                              |
| 26 June 2020            | 189,272.39                                                     | 1,594,840.91                                                           | 21,070.12                                                                | 31,239.02                                                       | 193,435.01                                                              |
| 03 July 2020            | 189,472.70                                                     | 1,583,514.84                                                           | 20,792.63                                                                | 30,799.11                                                       | 190,815.53                                                              |
| 10 July 2020            | 189,879.65                                                     | 1,568,779.02                                                           | 21,335.07                                                                | 31,027.46                                                       | 192,330.97                                                              |
| 17 July 2020            | 190,694.61                                                     | 1,582,635.47                                                           | 21,735.85                                                                | 30,846.49                                                       | 192,426.88                                                              |
| 24 July 2020            | 191,164.01                                                     | 1,590,856.10                                                           | 21,698.33                                                                | 30,596.91                                                       | 193,540.89                                                              |
| 31 July 2020            | 193,196.37                                                     | 1,592,774.71                                                           | 22,085.36                                                                | 30,822.58                                                       | 195,480.44                                                              |
| 07 August 2020          | 192,828.63                                                     | 1,608,838.17                                                           | 22,572.48                                                                | 30,996.72                                                       | 197,475.03                                                              |
| 14 August 2020          | 190,490.80                                                     | 1,593,414.36                                                           | 23,144.74                                                                | 30,895.88                                                       | 195,793.48                                                              |
| 21 August 2020          | 189,947.44                                                     | 1,600,155.00                                                           | 23,215.00                                                                | 31,057.38                                                       | 196,807.56                                                              |
| 28 August 2020          | 191,979.86                                                     | 1,628,021.73                                                           | 23,346.38                                                                | 31,261.16                                                       | 199,968.22                                                              |
| 04 September 2020       | 191,753.37                                                     | 1,639,591.00                                                           | 23,635.24                                                                | 31,365.15                                                       | 201,624.22                                                              |
| 11 September 2020       | 191,832.16                                                     | 1,660,654.88                                                           | 24,090.12                                                                | 31,692.21                                                       | 204,696.81                                                              |
| 18 September 2020       | 194,079.77                                                     | 1,610,972.50                                                           | 21,294.07                                                                | 32,090.05                                                       | 194,772.32                                                              |
| 25 September 2020       | 189,491.66                                                     | 1,604,839.61                                                           | 21,209.03                                                                | 30,890.78                                                       | 195,082.62                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
| As At                   | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 03 April 2020           | 1,647.40                                                                   | 14,495.43                                                        | 126,236.91                                                               | 1,142.34                                                                   | 8,243.74                                                      |
| 09 April 2020           | 1,593.59                                                                   | 14,514.25                                                        | 124,631.49                                                               | 1,144.80                                                                   | 8,456.25                                                      |
| 17 April 2020           | 1,611.52                                                                   | 14,557.27                                                        | 125,939.68                                                               | 1,181.53                                                                   | 8,463.16                                                      |
| 24 April 2020           | 1,620.20                                                                   | 15,085.65                                                        | 124,959.81                                                               | 1,177.48                                                                   | 8,453.51                                                      |
| 29 April 2020           | 1,626.18                                                                   | 15,288.54                                                        | 125,527.33                                                               | 1,181.82                                                                   | 8,602.01                                                      |
| 08 May 2020             | 1,632.55                                                                   | 15,463.64                                                        | 125,981.50                                                               | 1,190.16                                                                   | 8,548.81                                                      |
| 15 May 2020             | 1,529.31                                                                   | 15,375.75                                                        | 126,709.61                                                               | 1,183.29                                                                   | 8,673.53                                                      |
| 22 May 2020             | 1,536.05                                                                   | 15,781.24                                                        | 127,893.63                                                               | 1,182.88                                                                   | 8,862.49                                                      |
| 29 May 2020             | 1,545.60                                                                   | 15,777.13                                                        | 127,743.52                                                               | 1,144.65                                                                   | 8,972.86                                                      |
| 05 June 2020            | 1,553.18                                                                   | 15,971.70                                                        | 127,747.29                                                               | 1,144.02                                                                   | 9,068.42                                                      |
| 12 June 2020            | 1,555.68                                                                   | 15,546.75                                                        | 129,904.57                                                               | 1,201.17                                                                   | 9,172.18                                                      |
| 19 June 2020            | 1,563.64                                                                   | 15,814.32                                                        | 128,526.97                                                               | 1,199.00                                                                   | 9,243.20                                                      |
| 26 June 2020            | 1,465.88                                                                   | 16,058.17                                                        | 127,634.19                                                               | 1,192.61                                                                   | 9,323.16                                                      |
| 03 July 2020            | 1,456.76                                                                   | 16,214.41                                                        | 127,480.27                                                               | 1,150.64                                                                   | 9,290.59                                                      |
| 10 July 2020            | 1,475.55                                                                   | 16,103.23                                                        | 127,644.98                                                               | 1,154.58                                                                   | 9,361.74                                                      |
| 17 July 2020            | 1,474.35                                                                   | 16,166.18                                                        | 127,764.53                                                               | 1,158.62                                                                   | 9,468.00                                                      |
| 24 July 2020            | 1,482.71                                                                   | 15,998.44                                                        | 127,060.71                                                               | 1,188.55                                                                   | 9,895.70                                                      |
| 31 July 2020            | 1,542.76                                                                   | 16,296.95                                                        | 128,886.04                                                               | 1,212.13                                                                   | 9,792.10                                                      |
| 07 August 2020          | 1,527.27                                                                   | 16,741.26                                                        | 128,796.21                                                               | 1,343.78                                                                   | 10,063.24                                                     |
| 14 August 2020          | 1,592.50                                                                   | 16,606.01                                                        | 127,299.75                                                               | 1,379.78                                                                   | 10,108.79                                                     |
| 21 August 2020          | 1,633.32                                                                   | 16,740.84                                                        | 128,775.40                                                               | 1,371.58                                                                   | 10,173.98                                                     |
| 28 August 2020          | 1,663.18                                                                   | 16,867.86                                                        | 130,023.86                                                               | 1,403.16                                                                   | 10,709.57                                                     |
| 04 September 2020       | 1,791.01                                                                   | 16,940.17                                                        | 130,340.47                                                               | 1,315.65                                                                   | 10,735.39                                                     |
| 11 September 2020       | 1,840.05                                                                   | 16,810.66                                                        | 127,984.19                                                               | 1,294.36                                                                   | 10,583.87                                                     |
| 18 September 2020       | 1,850.64                                                                   | 16,581.90                                                        | 129,781.44                                                               | 1,304.58                                                                   | 10,597.48                                                     |
| 25 September 2020       | 1,903.90                                                                   | 16,174.14                                                        | 129,956.08                                                               | 1,297.95                                                                   | 10,003.17                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 03 April 2020           | 146,106.03                                                            | 1,022.10                                                                | 383,176                                 | 16,058                                       | 346,087                                                 |
| 09 April 2020           | 145,205.42                                                            | 930.27                                                                  | 383,240                                 | 16,327                                       | 346,135                                                 |
| 17 April 2020           | 156,331.22                                                            | 934.77                                                                  | 382,606                                 | 16,039                                       | 345,851                                                 |
| 24 April 2020           | 162,789.41                                                            | 929.28                                                                  | 381,500                                 | 16,187                                       | 344,829                                                 |
| 29 April 2020           | 158,936.96                                                            | 931.19                                                                  | 376,349                                 | 16,538                                       | 339,353                                                 |
| 08 May 2020             | 140,263.43                                                            | 932.38                                                                  | 376,342                                 | 16,264                                       | 339,667                                                 |
| 15 May 2020             | 140,234.53                                                            | 939.48                                                                  | 379,846                                 | 16,373                                       | 343,060                                                 |
| 22 May 2020             | 140,809.92                                                            | 951.50                                                                  | 379,507                                 | 16,380                                       | 342,766                                                 |
| 29 May 2020             | 141,203.05                                                            | 969.07                                                                  | 376,804                                 | 16,399                                       | 340,041                                                 |
| 05 June 2020            | 139,562.37                                                            | 977.90                                                                  | 376,429                                 | 16,633                                       | 339,415                                                 |
| 12 June 2020            | 141,700.42                                                            | 991.03                                                                  | 375,464                                 | 16,475                                       | 338,856                                                 |
| 19 June 2020            | 141,290.59                                                            | 984.39                                                                  | 375,217                                 | 16,555                                       | 338,751                                                 |
| 26 June 2020            | 135,658.89                                                            | 989.24                                                                  | 375,896                                 | 16,979                                       | 339,158                                                 |
| 03 July 2020            | 135,865.17                                                            | 983.14                                                                  | 376,141                                 | 16,611                                       | 339,754                                                 |
| 10 July 2020            | 135,403.47                                                            | 988.06                                                                  | 371,686                                 | 16,630                                       | 335,293                                                 |
| 17 July 2020            | 132,940.45                                                            | 995.07                                                                  | 374,841                                 | 16,728                                       | 338,302                                                 |
| 24 July 2020            | 133,232.75                                                            | 1,003.05                                                                | 376,065                                 | 16,764                                       | 339,487                                                 |
| 31 July 2020            | 136,000.53                                                            | 1,172.50                                                                | 376,762                                 | 16,745                                       | 340,200                                                 |
| 07 August 2020          | 136,354.48                                                            | 1,069.93                                                                | 378,161                                 | 16,811                                       | 341,495                                                 |
| 14 August 2020          | 139,118.01                                                            | 1,012.31                                                                | 378,025                                 | 16,604                                       | 341,717                                                 |
| 21 August 2020          | 137,891.27                                                            | 1,018.28                                                                | 378,365                                 | 16,626                                       | 341,928                                                 |
| 28 August 2020          | 138,758.12                                                            | 1,018.32                                                                | 380,917                                 | 16,717                                       | 344,375                                                 |
| 04 September 2020       | 138,774.60                                                            | 1,040.88                                                                | 381,731                                 | 16,669                                       | 345,187                                                 |
| 11 September 2020       | 139,368.75                                                            | 1,039.70                                                                | 383,782                                 | 16,654                                       | 347,674                                                 |
| 18 September 2020       | 139,314.02                                                            | 1,044.93                                                                | 382,766                                 | 16,612                                       | 346,911                                                 |
| 25 September 2020       | 136,705.86                                                            | 1,034.95                                                                | 380,101                                 | 16,611                                       | 344,965                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         | By Product and Intention to Clear                   |                                                               |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 03 April 2020           | 21,031                                              | 11,907                                                        | 219,032                                                               | 12,606                                                                  | 4,152                                                             |
| 09 April 2020           | 20,778                                              | 11,926                                                        | 219,235                                                               | 12,426                                                                  | 4,402                                                             |
| 17 April 2020           | 20,716                                              | 11,878                                                        | 219,105                                                               | 12,408                                                                  | 4,162                                                             |
| 24 April 2020           | 20,484                                              | 12,052                                                        | 217,587                                                               | 12,134                                                                  | 4,136                                                             |
| 29 April 2020           | 20,458                                              | 12,149                                                        | 213,744                                                               | 12,142                                                                  | 4,390                                                             |
| 08 May 2020             | 20,411                                              | 12,185                                                        | 214,527                                                               | 12,160                                                                  | 4,080                                                             |
| 15 May 2020             | 20,413                                              | 12,259                                                        | 217,570                                                               | 12,184                                                                  | 4,115                                                             |
| 22 May 2020             | 20,361                                              | 12,234                                                        | 217,765                                                               | 12,137                                                                  | 4,147                                                             |
| 29 May 2020             | 20,364                                              | 12,271                                                        | 214,521                                                               | 12,138                                                                  | 4,129                                                             |
| 05 June 2020            | 20,381                                              | 12,331                                                        | 213,265                                                               | 12,187                                                                  | 4,303                                                             |
| 12 June 2020            | 20,133                                              | 12,324                                                        | 212,658                                                               | 11,997                                                                  | 4,152                                                             |
| 19 June 2020            | 19,911                                              | 12,403                                                        | 212,514                                                               | 11,877                                                                  | 4,153                                                             |
| 26 June 2020            | 19,759                                              | 12,463                                                        | 213,360                                                               | 11,830                                                                  | 4,517                                                             |
| 03 July 2020            | 19,776                                              | 12,464                                                        | 214,223                                                               | 11,829                                                                  | 4,148                                                             |
| 10 July 2020            | 19,763                                              | 12,502                                                        | 209,388                                                               | 11,809                                                                  | 4,129                                                             |
| 17 July 2020            | 19,811                                              | 12,518                                                        | 212,113                                                               | 11,879                                                                  | 4,211                                                             |
| 24 July 2020            | 19,814                                              | 12,564                                                        | 213,800                                                               | 11,897                                                                  | 4,201                                                             |
| 31 July 2020            | 19,817                                              | 12,581                                                        | 214,415                                                               | 11,912                                                                  | 4,165                                                             |
| 07 August 2020          | 19,855                                              | 12,634                                                        | 215,738                                                               | 11,969                                                                  | 4,177                                                             |
| 14 August 2020          | 19,704                                              | 12,495                                                        | 215,599                                                               | 11,932                                                                  | 4,110                                                             |
| 21 August 2020          | 19,811                                              | 12,450                                                        | 216,078                                                               | 12,020                                                                  | 4,177                                                             |
| 28 August 2020          | 19,825                                              | 12,565                                                        | 218,728                                                               | 12,047                                                                  | 4,153                                                             |
| 04 September 2020       | 19,875                                              | 12,575                                                        | 220,003                                                               | 12,102                                                                  | 4,095                                                             |
| 11 September 2020       | 19,454                                              | 12,553                                                        | 222,227                                                               | 11,812                                                                  | 4,102                                                             |
| 18 September 2020       | 19,243                                              | 12,530                                                        | 221,906                                                               | 11,655                                                                  | 4,083                                                             |
| 25 September 2020       | 18,525                                              | 12,537                                                        | 221,079                                                               | 10,988                                                                  | 4,075                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |  |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |  |
| 03 April 2020           | 127,056                                                                   | 8,425                                                                       | 3,767                                           | 70,684                                                  | 983                                                       |  |
| 09 April 2020           | 126,901                                                                   | 8,352                                                                       | 3,843                                           | 71,169                                                  | 910                                                       |  |
| 17 April 2020           | 126,746                                                                   | 8,308                                                                       | 3,754                                           | 71,756                                                  | 912                                                       |  |
| 24 April 2020           | 127,242                                                                   | 8,350                                                                       | 3,752                                           | 72,158                                                  | 904                                                       |  |
| 29 April 2020           | 125,609                                                                   | 8,316                                                                       | 3,847                                           | 72,379                                                  | 898                                                       |  |
| 08 May 2020             | 125,140                                                                   | 8,251                                                                       | 3,719                                           | 72,222                                                  | 883                                                       |  |
| 15 May 2020             | 125,490                                                                   | 8,229                                                                       | 3,780                                           | 72,681                                                  | 880                                                       |  |
| 22 May 2020             | 125,001                                                                   | 8,224                                                                       | 3,796                                           | 72,183                                                  | 874                                                       |  |
| 29 May 2020             | 125,520                                                                   | 8,226                                                                       | 3,802                                           | 72,884                                                  | 864                                                       |  |
| 05 June 2020            | 126,151                                                                   | 8,194                                                                       | 3,866                                           | 72,048                                                  | 858                                                       |  |
| 12 June 2020            | 126,198                                                                   | 8,136                                                                       | 3,806                                           | 72,762                                                  | 850                                                       |  |
| 19 June 2020            | 126,238                                                                   | 8,034                                                                       | 3,808                                           | 73,449                                                  | 801                                                       |  |
| 26 June 2020            | 125,798                                                                   | 7,929                                                                       | 3,924                                           | 73,083                                                  | 784                                                       |  |
| 03 July 2020            | 125,531                                                                   | 7,947                                                                       | 3,795                                           | 72,305                                                  | 761                                                       |  |
| 10 July 2020            | 125,905                                                                   | 7,954                                                                       | 3,763                                           | 72,794                                                  | 777                                                       |  |
| 17 July 2020            | 126,189                                                                   | 7,932                                                                       | 3,780                                           | 72,836                                                  | 777                                                       |  |
| 24 July 2020            | 125,688                                                                   | 7,917                                                                       | 3,797                                           | 71,880                                                  | 771                                                       |  |
| 31 July 2020            | 125,786                                                                   | 7,905                                                                       | 3,758                                           | 71,897                                                  | 765                                                       |  |
| 07 August 2020          | 125,758                                                                   | 7,886                                                                       | 3,780                                           | 72,023                                                  | 770                                                       |  |
| 14 August 2020          | 126,118                                                                   | 7,772                                                                       | 3,767                                           | 72,323                                                  | 760                                                       |  |
| 21 August 2020          | 125,850                                                                   | 7,791                                                                       | 3,772                                           | 72,199                                                  | 759                                                       |  |
| 28 August 2020          | 125,648                                                                   | 7,778                                                                       | 3,766                                           | 72,726                                                  | 760                                                       |  |
| 04 September 2020       | 125,184                                                                   | 7,773                                                                       | 3,768                                           | 72,912                                                  | 777                                                       |  |
| 11 September 2020       | 125,447                                                                   | 7,642                                                                       | 3,771                                           | 73,071                                                  | 773                                                       |  |
| 18 September 2020       | 125,005                                                                   | 7,588                                                                       | 3,765                                           | 73,137                                                  | 769                                                       |  |
| 25 September 2020       | 123,886                                                                   | 7,537                                                                       | 3,752                                           | 72,964                                                  | 740                                                       |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 03 April 2020           | 2                                                     | 63,245                                                        | 0                                                               | 183                                                   | 5,320                                                         |
| 09 April 2020           | 2                                                     | 62,606                                                        | 0                                                               | 185                                                   | 5,329                                                         |
| 17 April 2020           | 2                                                     | 62,170                                                        | 0                                                               | 188                                                   | 5,342                                                         |
| 24 April 2020           | 2                                                     | 62,638                                                        | 0                                                               | 189                                                   | 5,367                                                         |
| 29 April 2020           | 2                                                     | 61,562                                                        | 0                                                               | 194                                                   | 5,368                                                         |
| 08 May 2020             | 2                                                     | 61,694                                                        | 0                                                               | 193                                                   | 5,371                                                         |
| 15 May 2020             | 2                                                     | 62,384                                                        | 0                                                               | 197                                                   | 5,391                                                         |
| 22 May 2020             | 2                                                     | 62,544                                                        | 0                                                               | 196                                                   | 5,386                                                         |
| 29 May 2020             | 2                                                     | 56,995                                                        | 0                                                               | 204                                                   | 5,401                                                         |
| 05 June 2020            | 2                                                     | 54,784                                                        | 0                                                               | 216                                                   | 5,457                                                         |
| 12 June 2020            | 2                                                     | 55,302                                                        | 0                                                               | 197                                                   | 5,368                                                         |
| 19 June 2020            | 2                                                     | 56,198                                                        | 0                                                               | 195                                                   | 5,192                                                         |
| 26 June 2020            | 2                                                     | 56,339                                                        | 0                                                               | 200                                                   | 5,185                                                         |
| 03 July 2020            | 2                                                     | 56,911                                                        | 0                                                               | 203                                                   | 5,188                                                         |
| 10 July 2020            | 2                                                     | 58,108                                                        | 0                                                               | 201                                                   | 5,152                                                         |
| 17 July 2020            | 2                                                     | 59,394                                                        | 0                                                               | 217                                                   | 5,195                                                         |
| 24 July 2020            | 2                                                     | 60,020                                                        | 0                                                               | 205                                                   | 5,199                                                         |
| 31 July 2020            | 2                                                     | 60,588                                                        | 0                                                               | 200                                                   | 5,208                                                         |
| 07 August 2020          | 2                                                     | 61,313                                                        | 0                                                               | 197                                                   | 5,180                                                         |
| 14 August 2020          | 2                                                     | 61,719                                                        | 0                                                               | 198                                                   | 5,209                                                         |
| 21 August 2020          | 2                                                     | 61,742                                                        | 0                                                               | 198                                                   | 5,222                                                         |
| 28 August 2020          | 2                                                     | 62,190                                                        | 0                                                               | 198                                                   | 5,242                                                         |
| 04 September 2020       | 2                                                     | 62,493                                                        | 0                                                               | 198                                                   | 5,250                                                         |
| 11 September 2020       | 2                                                     | 63,530                                                        | 0                                                               | 199                                                   | 5,262                                                         |
| 18 September 2020       | 2                                                     | 64,340                                                        | 0                                                               | 199                                                   | 5,290                                                         |
| 25 September 2020       | 2                                                     | 63,484                                                        | 0                                                               | 184                                                   | 5,161                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 03 April 2020           | 558                                                             | 64                                                    | 1,341                                                         | 0                                                               | 2,546                                              |
| 09 April 2020           | 564                                                             | 64                                                    | 1,305                                                         | 0                                                               | 2,469                                              |
| 17 April 2020           | 566                                                             | 65                                                    | 1,321                                                         | 1                                                               | 2,483                                              |
| 24 April 2020           | 579                                                             | 65                                                    | 1,329                                                         | 1                                                               | 2,474                                              |
| 29 April 2020           | 585                                                             | 65                                                    | 1,321                                                         | 1                                                               | 2,458                                              |
| 08 May 2020             | 590                                                             | 64                                                    | 1,327                                                         | 1                                                               | 2,455                                              |
| 15 May 2020             | 594                                                             | 65                                                    | 1,332                                                         | 1                                                               | 2,454                                              |
| 22 May 2020             | 602                                                             | 65                                                    | 1,331                                                         | 1                                                               | 2,471                                              |
| 29 May 2020             | 616                                                             | 64                                                    | 1,332                                                         | 1                                                               | 2,447                                              |
| 05 June 2020            | 617                                                             | 75                                                    | 1,315                                                         | 1                                                               | 2,449                                              |
| 12 June 2020            | 618                                                             | 65                                                    | 1,316                                                         | 1                                                               | 2,480                                              |
| 19 June 2020            | 616                                                             | 65                                                    | 1,317                                                         | 0                                                               | 2,461                                              |
| 26 June 2020            | 621                                                             | 66                                                    | 1,320                                                         | 0                                                               | 2,495                                              |
| 03 July 2020            | 624                                                             | 66                                                    | 1,327                                                         | 0                                                               | 2,473                                              |
| 10 July 2020            | 626                                                             | 64                                                    | 1,326                                                         | 2                                                               | 2,477                                              |
| 17 July 2020            | 624                                                             | 66                                                    | 1,350                                                         | 3                                                               | 2,479                                              |
| 24 July 2020            | 620                                                             | 66                                                    | 1,349                                                         | 3                                                               | 2,482                                              |
| 31 July 2020            | 619                                                             | 64                                                    | 1,345                                                         | 3                                                               | 2,481                                              |
| 07 August 2020          | 620                                                             | 75                                                    | 1,354                                                         | 3                                                               | 2,479                                              |
| 14 August 2020          | 627                                                             | 63                                                    | 1,346                                                         | 6                                                               | 2,464                                              |
| 21 August 2020          | 631                                                             | 63                                                    | 1,348                                                         | 8                                                               | 2,483                                              |
| 28 August 2020          | 629                                                             | 63                                                    | 1,351                                                         | 8                                                               | 2,464                                              |
| 04 September 2020       | 635                                                             | 63                                                    | 1,363                                                         | 8                                                               | 2,474                                              |
| 11 September 2020       | 632                                                             | 63                                                    | 1,367                                                         | 10                                                              | 2,468                                              |
| 18 September 2020       | 628                                                             | 63                                                    | 1,389                                                         | 15                                                              | 2,455                                              |
| 25 September 2020       | 630                                                             | 63                                                    | 1,388                                                         | 20                                                              | 2,447                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |   |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|---|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |   |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |   |
| 03 April 2020           | 15,799                                                        | 344                                                             | 3,824                                                 | 65,591                                                        |                                                                 | 3 |
| 09 April 2020           | 15,503                                                        | 336                                                             | 3,807                                                 | 64,786                                                        |                                                                 | 3 |
| 17 April 2020           | 15,621                                                        | 340                                                             | 3,832                                                 | 64,343                                                        |                                                                 | 3 |
| 24 April 2020           | 15,724                                                        | 345                                                             | 4,011                                                 | 65,207                                                        |                                                                 | 3 |
| 29 April 2020           | 15,775                                                        | 345                                                             | 4,101                                                 | 65,557                                                        |                                                                 | 3 |
| 08 May 2020             | 15,710                                                        | 343                                                             | 4,116                                                 | 65,818                                                        |                                                                 | 3 |
| 15 May 2020             | 15,756                                                        | 342                                                             | 4,195                                                 | 67,066                                                        |                                                                 | 3 |
| 22 May 2020             | 15,811                                                        | 341                                                             | 4,118                                                 | 67,004                                                        |                                                                 | 3 |
| 29 May 2020             | 15,886                                                        | 334                                                             | 4,128                                                 | 67,948                                                        |                                                                 | 3 |
| 05 June 2020            | 15,983                                                        | 330                                                             | 4,160                                                 | 68,993                                                        |                                                                 | 3 |
| 12 June 2020            | 16,185                                                        | 328                                                             | 4,146                                                 | 68,260                                                        |                                                                 | 3 |
| 19 June 2020            | 16,160                                                        | 318                                                             | 4,189                                                 | 68,293                                                        |                                                                 | 3 |
| 26 June 2020            | 15,459                                                        | 315                                                             | 4,213                                                 | 68,689                                                        |                                                                 | 3 |
| 03 July 2020            | 15,485                                                        | 315                                                             | 4,189                                                 | 69,027                                                        |                                                                 | 3 |
| 10 July 2020            | 15,483                                                        | 317                                                             | 4,245                                                 | 69,427                                                        |                                                                 | 5 |
| 17 July 2020            | 15,516                                                        | 318                                                             | 4,272                                                 | 69,850                                                        |                                                                 | 8 |
| 24 July 2020            | 15,415                                                        | 322                                                             | 4,274                                                 | 70,156                                                        |                                                                 | 9 |
| 31 July 2020            | 15,549                                                        | 320                                                             | 4,299                                                 | 70,423                                                        |                                                                 | 7 |
| 07 August 2020          | 15,623                                                        | 333                                                             | 4,272                                                 | 70,475                                                        |                                                                 | 7 |
| 14 August 2020          | 15,709                                                        | 333                                                             | 4,257                                                 | 70,628                                                        |                                                                 | 7 |
| 21 August 2020          | 15,804                                                        | 331                                                             | 4,233                                                 | 70,039                                                        |                                                                 | 7 |
| 28 August 2020          | 15,639                                                        | 331                                                             | 4,299                                                 | 70,552                                                        |                                                                 | 7 |
| 04 September 2020       | 15,679                                                        | 331                                                             | 4,332                                                 | 70,833                                                        |                                                                 | 7 |
| 11 September 2020       | 15,459                                                        | 330                                                             | 4,298                                                 | 70,462                                                        |                                                                 | 7 |
| 18 September 2020       | 15,563                                                        | 322                                                             | 4,300                                                 | 70,135                                                        |                                                                 | 7 |
| 25 September 2020       | 15,519                                                        | 322                                                             | 4,308                                                 | 69,454                                                        |                                                                 | 7 |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 03 April 2020           | 5,672                                                    | 124,108                                                          | 19,143                                                             | 3,238                                                        | 72,030                                                               |
| 09 April 2020           | 5,957                                                    | 125,438                                                          | 18,965                                                             | 3,229                                                        | 71,930                                                               |
| 17 April 2020           | 5,715                                                    | 125,299                                                          | 18,894                                                             | 3,230                                                        | 72,362                                                               |
| 24 April 2020           | 5,694                                                    | 122,407                                                          | 18,652                                                             | 3,263                                                        | 72,260                                                               |
| 29 April 2020           | 5,871                                                    | 117,392                                                          | 18,626                                                             | 3,326                                                        | 71,964                                                               |
| 08 May 2020             | 5,715                                                    | 117,527                                                          | 18,591                                                             | 3,291                                                        | 71,718                                                               |
| 15 May 2020             | 5,680                                                    | 118,452                                                          | 18,593                                                             | 3,298                                                        | 72,824                                                               |
| 22 May 2020             | 5,732                                                    | 118,508                                                          | 18,540                                                             | 3,283                                                        | 72,376                                                               |
| 29 May 2020             | 5,752                                                    | 119,596                                                          | 18,546                                                             | 3,259                                                        | 72,163                                                               |
| 05 June 2020            | 5,865                                                    | 120,836                                                          | 18,572                                                             | 3,302                                                        | 72,292                                                               |
| 12 June 2020            | 5,779                                                    | 119,664                                                          | 18,333                                                             | 3,247                                                        | 71,948                                                               |
| 19 June 2020            | 5,835                                                    | 118,143                                                          | 18,173                                                             | 3,279                                                        | 72,097                                                               |
| 26 June 2020            | 6,079                                                    | 119,083                                                          | 18,036                                                             | 3,375                                                        | 72,065                                                               |
| 03 July 2020            | 5,883                                                    | 119,511                                                          | 18,073                                                             | 3,320                                                        | 72,670                                                               |
| 10 July 2020            | 5,878                                                    | 113,004                                                          | 18,036                                                             | 3,310                                                        | 71,715                                                               |
| 17 July 2020            | 5,912                                                    | 114,161                                                          | 18,081                                                             | 3,350                                                        | 72,194                                                               |
| 24 July 2020            | 5,938                                                    | 115,470                                                          | 18,089                                                             | 3,363                                                        | 72,838                                                               |
| 31 July 2020            | 5,941                                                    | 115,192                                                          | 18,103                                                             | 3,341                                                        | 73,039                                                               |
| 07 August 2020          | 6,006                                                    | 115,528                                                          | 18,122                                                             | 3,313                                                        | 72,677                                                               |
| 14 August 2020          | 5,853                                                    | 114,784                                                          | 17,971                                                             | 3,234                                                        | 72,374                                                               |
| 21 August 2020          | 5,875                                                    | 115,575                                                          | 18,075                                                             | 3,248                                                        | 72,259                                                               |
| 28 August 2020          | 5,925                                                    | 116,677                                                          | 18,090                                                             | 3,276                                                        | 71,929                                                               |
| 04 September 2020       | 5,832                                                    | 116,658                                                          | 18,117                                                             | 3,289                                                        | 71,827                                                               |
| 11 September 2020       | 5,853                                                    | 118,524                                                          | 17,702                                                             | 3,270                                                        | 71,726                                                               |
| 18 September 2020       | 5,828                                                    | 117,058                                                          | 17,502                                                             | 3,266                                                        | 72,446                                                               |
| 25 September 2020       | 5,855                                                    | 116,996                                                          | 16,806                                                             | 3,296                                                        | 72,421                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 03 April 2020           | 7,303                                                                  | 2,435                                                         | 50,443                                                                | 4,558                                                                   | 4,866                                                         |
| 09 April 2020           | 7,105                                                                  | 2,477                                                         | 50,128                                                                | 4,544                                                                   | 4,982                                                         |
| 17 April 2020           | 7,042                                                                  | 2,450                                                         | 49,622                                                                | 4,540                                                                   | 4,883                                                         |
| 24 April 2020           | 6,783                                                                  | 2,467                                                         | 49,490                                                                | 4,513                                                                   | 4,934                                                         |
| 29 April 2020           | 6,758                                                                  | 2,529                                                         | 47,892                                                                | 4,491                                                                   | 5,009                                                         |
| 08 May 2020             | 6,688                                                                  | 2,505                                                         | 47,913                                                                | 4,469                                                                   | 4,968                                                         |
| 15 May 2020             | 6,692                                                                  | 2,541                                                         | 48,086                                                                | 4,438                                                                   | 5,013                                                         |
| 22 May 2020             | 6,618                                                                  | 2,523                                                         | 48,238                                                                | 4,418                                                                   | 4,996                                                         |
| 29 May 2020             | 6,603                                                                  | 2,561                                                         | 47,519                                                                | 4,389                                                                   | 4,988                                                         |
| 05 June 2020            | 6,632                                                                  | 2,580                                                         | 47,404                                                                | 4,354                                                                   | 5,050                                                         |
| 12 June 2020            | 6,378                                                                  | 2,558                                                         | 47,299                                                                | 4,347                                                                   | 5,015                                                         |
| 19 June 2020            | 6,284                                                                  | 2,584                                                         | 47,730                                                                | 4,361                                                                   | 5,016                                                         |
| 26 June 2020            | 6,166                                                                  | 2,604                                                         | 47,877                                                                | 4,314                                                                   | 5,085                                                         |
| 03 July 2020            | 6,179                                                                  | 2,537                                                         | 47,835                                                                | 4,290                                                                   | 5,017                                                         |
| 10 July 2020            | 6,160                                                                  | 2,543                                                         | 46,924                                                                | 4,258                                                                   | 5,039                                                         |
| 17 July 2020            | 6,139                                                                  | 2,546                                                         | 47,105                                                                | 4,280                                                                   | 5,056                                                         |
| 24 July 2020            | 6,152                                                                  | 2,554                                                         | 46,996                                                                | 4,276                                                                   | 5,047                                                         |
| 31 July 2020            | 6,128                                                                  | 2,552                                                         | 46,823                                                                | 4,270                                                                   | 5,036                                                         |
| 07 August 2020          | 6,093                                                                  | 2,565                                                         | 46,877                                                                | 4,232                                                                   | 5,058                                                         |
| 14 August 2020          | 6,014                                                                  | 2,542                                                         | 46,902                                                                | 4,190                                                                   | 4,990                                                         |
| 21 August 2020          | 6,041                                                                  | 2,530                                                         | 46,707                                                                | 4,209                                                                   | 4,975                                                         |
| 28 August 2020          | 6,041                                                                  | 2,552                                                         | 47,020                                                                | 4,202                                                                   | 4,982                                                         |
| 04 September 2020       | 6,014                                                                  | 2,584                                                         | 47,104                                                                | 4,188                                                                   | 4,931                                                         |
| 11 September 2020       | 5,986                                                                  | 2,565                                                         | 47,435                                                                | 4,158                                                                   | 4,936                                                         |
| 18 September 2020       | 5,881                                                                  | 2,573                                                         | 47,171                                                                | 4,071                                                                   | 4,904                                                         |
| 25 September 2020       | 5,872                                                                  | 2,569                                                         | 47,243                                                                | 3,924                                                                   | 4,916                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 03 April 2020           | 130,016                                                               | 8,503                                                                   | 3,518                                                          | 72,218                                                                 | 521                                                                      |
| 09 April 2020           | 129,907                                                               | 8,483                                                                   | 3,586                                                          | 72,695                                                                 | 507                                                                      |
| 17 April 2020           | 129,147                                                               | 8,469                                                                   | 3,502                                                          | 72,727                                                                 | 522                                                                      |
| 24 April 2020           | 128,783                                                               | 8,507                                                                   | 3,553                                                          | 72,405                                                                 | 536                                                                      |
| 29 April 2020           | 126,620                                                               | 8,523                                                                   | 3,635                                                          | 71,301                                                                 | 541                                                                      |
| 08 May 2020             | 127,149                                                               | 8,551                                                                   | 3,557                                                          | 71,465                                                                 | 558                                                                      |
| 15 May 2020             | 128,463                                                               | 8,562                                                                   | 3,572                                                          | 71,964                                                                 | 577                                                                      |
| 22 May 2020             | 128,964                                                               | 8,558                                                                   | 3,588                                                          | 71,417                                                                 | 622                                                                      |
| 29 May 2020             | 126,373                                                               | 8,579                                                                   | 3,593                                                          | 71,986                                                                 | 647                                                                      |
| 05 June 2020            | 125,347                                                               | 8,584                                                                   | 3,641                                                          | 72,373                                                                 | 664                                                                      |
| 12 June 2020            | 125,385                                                               | 8,559                                                                   | 3,625                                                          | 71,946                                                                 | 695                                                                      |
| 19 June 2020            | 126,485                                                               | 8,507                                                                   | 3,636                                                          | 70,848                                                                 | 608                                                                      |
| 26 June 2020            | 126,809                                                               | 8,517                                                                   | 3,734                                                          | 70,972                                                                 | 618                                                                      |
| 03 July 2020            | 126,900                                                               | 8,521                                                                   | 3,672                                                          | 71,331                                                                 | 644                                                                      |
| 10 July 2020            | 125,183                                                               | 8,530                                                                   | 3,684                                                          | 70,327                                                                 | 670                                                                      |
| 17 July 2020            | 126,523                                                               | 8,546                                                                   | 3,704                                                          | 71,243                                                                 | 701                                                                      |
| 24 July 2020            | 126,500                                                               | 8,530                                                                   | 3,711                                                          | 72,115                                                                 | 711                                                                      |
| 31 July 2020            | 127,000                                                               | 8,523                                                                   | 3,730                                                          | 72,160                                                                 | 745                                                                      |
| 07 August 2020          | 128,081                                                               | 8,599                                                                   | 3,730                                                          | 72,443                                                                 | 778                                                                      |
| 14 August 2020          | 128,993                                                               | 8,555                                                                   | 3,702                                                          | 72,071                                                                 | 790                                                                      |
| 21 August 2020          | 129,177                                                               | 8,588                                                                   | 3,706                                                          | 72,321                                                                 | 814                                                                      |
| 28 August 2020          | 130,322                                                               | 8,601                                                                   | 3,717                                                          | 73,473                                                                 | 822                                                                      |
| 04 September 2020       | 130,643                                                               | 8,661                                                                   | 3,677                                                          | 73,969                                                                 | 848                                                                      |
| 11 September 2020       | 131,289                                                               | 8,258                                                                   | 3,688                                                          | 75,263                                                                 | 887                                                                      |
| 18 September 2020       | 135,856                                                               | 8,576                                                                   | 3,674                                                          | 70,511                                                                 | 548                                                                      |
| 25 September 2020       | 133,989                                                               | 8,013                                                                   | 3,670                                                          | 70,457                                                                 | 543                                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 03 April 2020           | 848                                                             | 8,960                                                                   | 58                                                                        | 649                                                             | 5,752                                                                   |
| 09 April 2020           | 855                                                             | 8,904                                                                   | 57                                                                        | 664                                                             | 5,705                                                                   |
| 17 April 2020           | 819                                                             | 9,046                                                                   | 58                                                                        | 648                                                             | 5,722                                                                   |
| 24 April 2020           | 817                                                             | 8,906                                                                   | 60                                                                        | 649                                                             | 5,715                                                                   |
| 29 April 2020           | 834                                                             | 8,755                                                                   | 60                                                                        | 666                                                             | 5,719                                                                   |
| 08 May 2020             | 802                                                             | 8,877                                                                   | 60                                                                        | 650                                                             | 5,714                                                                   |
| 15 May 2020             | 802                                                             | 9,037                                                                   | 58                                                                        | 646                                                             | 5,791                                                                   |
| 22 May 2020             | 814                                                             | 9,269                                                                   | 58                                                                        | 657                                                             | 5,804                                                                   |
| 29 May 2020             | 824                                                             | 9,399                                                                   | 59                                                                        | 661                                                             | 5,825                                                                   |
| 05 June 2020            | 856                                                             | 9,644                                                                   | 59                                                                        | 670                                                             | 5,817                                                                   |
| 12 June 2020            | 846                                                             | 9,735                                                                   | 61                                                                        | 657                                                             | 5,838                                                                   |
| 19 June 2020            | 845                                                             | 8,842                                                                   | 60                                                                        | 665                                                             | 5,889                                                                   |
| 26 June 2020            | 897                                                             | 8,968                                                                   | 53                                                                        | 696                                                             | 5,864                                                                   |
| 03 July 2020            | 858                                                             | 8,891                                                                   | 53                                                                        | 674                                                             | 5,766                                                                   |
| 10 July 2020            | 857                                                             | 8,968                                                                   | 54                                                                        | 669                                                             | 5,858                                                                   |
| 17 July 2020            | 861                                                             | 9,107                                                                   | 55                                                                        | 674                                                             | 5,877                                                                   |
| 24 July 2020            | 855                                                             | 9,105                                                                   | 55                                                                        | 679                                                             | 5,720                                                                   |
| 31 July 2020            | 858                                                             | 9,121                                                                   | 58                                                                        | 683                                                             | 5,745                                                                   |
| 07 August 2020          | 873                                                             | 9,261                                                                   | 55                                                                        | 704                                                             | 5,759                                                                   |
| 14 August 2020          | 868                                                             | 9,139                                                                   | 56                                                                        | 702                                                             | 5,725                                                                   |
| 21 August 2020          | 882                                                             | 9,243                                                                   | 59                                                                        | 705                                                             | 5,783                                                                   |
| 28 August 2020          | 882                                                             | 9,330                                                                   | 57                                                                        | 707                                                             | 5,807                                                                   |
| 04 September 2020       | 882                                                             | 9,382                                                                   | 62                                                                        | 704                                                             | 5,780                                                                   |
| 11 September 2020       | 890                                                             | 9,693                                                                   | 63                                                                        | 702                                                             | 5,735                                                                   |
| 18 September 2020       | 895                                                             | 8,645                                                                   | 64                                                                        | 695                                                             | 5,777                                                                   |
| 25 September 2020       | 883                                                             | 8,703                                                                   | 70                                                                        | 692                                                             | 5,758                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
|                         |                                                                           |                                                              |                                                                      |                                                                        |
| As At                   | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 03 April 2020           | 52                                                                        | 504                                                          | 6,670                                                                | 36                                                                     |
| 09 April 2020           | 53                                                                        | 534                                                          | 6,868                                                                | 29                                                                     |
| 17 April 2020           | 56                                                                        | 508                                                          | 7,225                                                                | 29                                                                     |
| 24 April 2020           | 56                                                                        | 504                                                          | 7,272                                                                | 29                                                                     |
| 29 April 2020           | 56                                                                        | 539                                                          | 7,105                                                                | 29                                                                     |
| 08 May 2020             | 56                                                                        | 491                                                          | 6,833                                                                | 29                                                                     |
| 15 May 2020             | 56                                                                        | 501                                                          | 6,896                                                                | 30                                                                     |
| 22 May 2020             | 56                                                                        | 519                                                          | 6,700                                                                | 31                                                                     |
| 29 May 2020             | 55                                                                        | 513                                                          | 6,779                                                                | 32                                                                     |
| 05 June 2020            | 56                                                                        | 534                                                          | 6,540                                                                | 32                                                                     |
| 12 June 2020            | 61                                                                        | 527                                                          | 6,707                                                                | 32                                                                     |
| 19 June 2020            | 59                                                                        | 530                                                          | 6,863                                                                | 32                                                                     |
| 26 June 2020            | 60                                                                        | 588                                                          | 6,605                                                                | 31                                                                     |
| 03 July 2020            | 58                                                                        | 533                                                          | 6,363                                                                | 31                                                                     |
| 10 July 2020            | 60                                                                        | 528                                                          | 6,320                                                                | 31                                                                     |
| 17 July 2020            | 57                                                                        | 537                                                          | 6,256                                                                | 33                                                                     |
| 24 July 2020            | 57                                                                        | 555                                                          | 6,215                                                                | 33                                                                     |
| 31 July 2020            | 57                                                                        | 545                                                          | 6,314                                                                | 36                                                                     |
| 07 August 2020          | 61                                                                        | 568                                                          | 6,400                                                                | 37                                                                     |
| 14 August 2020          | 66                                                                        | 566                                                          | 6,516                                                                | 33                                                                     |
| 21 August 2020          | 66                                                                        | 580                                                          | 6,440                                                                | 34                                                                     |
| 28 August 2020          | 68                                                                        | 601                                                          | 6,497                                                                | 34                                                                     |
| 04 September 2020       | 66                                                                        | 602                                                          | 6,484                                                                | 36                                                                     |
| 11 September 2020       | 66                                                                        | 603                                                          | 6,535                                                                | 36                                                                     |
| 18 September 2020       | 66                                                                        | 605                                                          | 6,506                                                                | 37                                                                     |
| 25 September 2020       | 66                                                                        | 585                                                          | 6,396                                                                | 37                                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 30 September 2020       | 15,351,475.05                           | 1,241,742.53                                 | 13,051,957.59                                           | 1,057,774.93                                              | 856,457.64                                                          |
| 09 October 2020         | 15,143,518.98                           | 1,306,974.64                                 | 12,735,956.65                                           | 1,100,587.69                                              | 848,051.33                                                          |
| 16 October 2020         | 15,148,895.15                           | 1,303,246.48                                 | 12,696,713.28                                           | 1,148,935.39                                              | 851,328.72                                                          |
| 23 October 2020         | 14,871,094.77                           | 1,247,188.23                                 | 12,489,529.34                                           | 1,134,377.20                                              | 826,780.76                                                          |
| 30 October 2020         | 15,024,052.08                           | 1,333,079.67                                 | 12,547,246.73                                           | 1,143,725.68                                              | 828,577.83                                                          |
| 06 November 2020        | 15,074,233.98                           | 1,336,630.13                                 | 12,583,875.76                                           | 1,153,728.09                                              | 838,738.65                                                          |
| 13 November 2020        | 15,095,535.99                           | 1,307,992.94                                 | 12,672,198.75                                           | 1,115,344.29                                              | 855,861.35                                                          |
| 20 November 2020        | 14,893,898.02                           | 1,238,032.01                                 | 12,491,095.90                                           | 1,164,770.10                                              | 865,939.65                                                          |
| 27 November 2020        | 15,310,894.52                           | 1,374,785.11                                 | 12,690,537.51                                           | 1,245,571.90                                              | 867,264.52                                                          |
| 04 December 2020        | 15,020,417.77                           | 1,351,861.85                                 | 12,490,106.08                                           | 1,178,449.83                                              | 866,935.17                                                          |
| 11 December 2020        | 15,391,094.51                           | 1,656,156.74                                 | 12,756,952.92                                           | 977,984.86                                                | 860,248.75                                                          |
| 18 December 2020        | 15,100,688.65                           | 1,648,082.32                                 | 12,488,997.33                                           | 963,609.01                                                | 859,944.66                                                          |
| 24 December 2020        | 14,822,842.42                           | 1,537,201.02                                 | 12,314,410.67                                           | 971,230.73                                                | 864,941.10                                                          |
| 31 December 2020        | 14,842,898.69                           | 1,571,240.11                                 | 12,279,954.95                                           | 991,703.63                                                | 878,954.69                                                          |
| 08 January 2021         | 15,768,724.15                           | 1,866,262.22                                 | 12,892,346.06                                           | 1,010,115.87                                              | 900,087.85                                                          |
| 15 January 2021         | 15,352,573.34                           | 1,712,223.05                                 | 12,683,681.07                                           | 956,669.22                                                | 900,801.63                                                          |
| 22 January 2021         | 15,334,361.07                           | 1,699,603.49                                 | 12,668,718.12                                           | 966,039.46                                                | 905,516.33                                                          |
| 29 January 2021         | 15,315,182.85                           | 1,686,524.02                                 | 12,674,799.69                                           | 953,859.14                                                | 897,601.59                                                          |
| 05 February 2021        | 15,546,367.98                           | 1,831,160.48                                 | 12,765,142.67                                           | 950,064.84                                                | 903,204.86                                                          |
| 11 February 2021        | 15,344,012.98                           | 1,687,265.50                                 | 12,737,756.08                                           | 918,991.40                                                | 917,133.04                                                          |
| 19 February 2021        | 15,403,756.08                           | 1,659,972.41                                 | 12,812,854.74                                           | 930,928.93                                                | 918,180.52                                                          |
| 26 February 2021        | 15,825,254.35                           | 1,670,975.19                                 | 13,216,848.28                                           | 937,430.88                                                | 931,341.85                                                          |
| 05 March 2021           | 15,843,772.52                           | 1,791,900.87                                 | 13,119,699.89                                           | 932,171.76                                                | 921,487.73                                                          |
| 12 March 2021           | 15,581,747.40                           | 1,813,695.30                                 | 12,859,302.33                                           | 908,749.77                                                | 919,181.32                                                          |
| 19 March 2021           | 15,794,920.41                           | 1,839,001.35                                 | 12,967,281.15                                           | 988,637.91                                                | 935,807.61                                                          |
| 26 March 2021           | 15,228,989.70                           | 1,703,631.42                                 | 12,602,315.29                                           | 923,042.98                                                | 894,282.98                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions | Position to Clear                                                     |                                                                         |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                         | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| As At                   |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |
| 30 September 2020       | 9,151,135.48                                                          | 612,982.48                                                              | 385,284.89                                                        | 3,900,822.11                                                              | 444,792.45                                                                  |
| 09 October 2020         | 8,757,885.18                                                          | 650,186.72                                                              | 458,923.31                                                        | 3,978,071.47                                                              | 450,400.96                                                                  |
| 16 October 2020         | 8,732,584.33                                                          | 701,470.93                                                              | 451,917.75                                                        | 3,964,128.95                                                              | 447,464.46                                                                  |
| 23 October 2020         | 8,588,719.87                                                          | 689,754.08                                                              | 420,407.47                                                        | 3,900,809.47                                                              | 444,623.13                                                                  |
| 30 October 2020         | 8,624,918.91                                                          | 703,459.83                                                              | 504,501.84                                                        | 3,922,327.82                                                              | 440,265.85                                                                  |
| 06 November 2020        | 8,670,406.36                                                          | 727,186.39                                                              | 497,891.48                                                        | 3,913,469.40                                                              | 426,541.69                                                                  |
| 13 November 2020        | 8,723,439.35                                                          | 723,609.67                                                              | 452,131.59                                                        | 3,948,759.40                                                              | 391,734.63                                                                  |
| 20 November 2020        | 8,586,852.67                                                          | 763,300.87                                                              | 372,092.36                                                        | 3,904,243.23                                                              | 401,469.24                                                                  |
| 27 November 2020        | 8,646,451.36                                                          | 832,978.41                                                              | 507,520.59                                                        | 4,044,086.16                                                              | 412,593.50                                                                  |
| 04 December 2020        | 8,538,279.02                                                          | 806,166.58                                                              | 484,926.68                                                        | 3,951,827.06                                                              | 372,283.25                                                                  |
| 11 December 2020        | 8,561,701.07                                                          | 605,783.74                                                              | 795,907.98                                                        | 4,195,251.84                                                              | 372,201.12                                                                  |
| 18 December 2020        | 8,350,099.84                                                          | 611,465.46                                                              | 788,137.66                                                        | 4,138,897.49                                                              | 352,143.55                                                                  |
| 24 December 2020        | 8,316,928.30                                                          | 609,095.99                                                              | 672,259.92                                                        | 3,997,482.37                                                              | 362,134.74                                                                  |
| 31 December 2020        | 8,312,148.96                                                          | 622,529.17                                                              | 692,285.41                                                        | 3,967,806.00                                                              | 369,174.47                                                                  |
| 08 January 2021         | 8,735,195.71                                                          | 645,871.88                                                              | 966,174.37                                                        | 4,157,150.35                                                              | 364,243.99                                                                  |
| 15 January 2021         | 8,641,493.64                                                          | 596,665.92                                                              | 811,421.42                                                        | 4,042,187.43                                                              | 360,003.29                                                                  |
| 22 January 2021         | 8,674,867.65                                                          | 607,265.45                                                              | 794,087.17                                                        | 3,993,850.47                                                              | 358,774.01                                                                  |
| 29 January 2021         | 8,756,349.67                                                          | 597,335.22                                                              | 788,922.43                                                        | 3,918,450.02                                                              | 356,523.93                                                                  |
| 05 February 2021        | 8,789,133.92                                                          | 595,696.04                                                              | 927,955.62                                                        | 3,976,008.75                                                              | 354,368.80                                                                  |
| 11 February 2021        | 8,853,371.98                                                          | 555,607.38                                                              | 770,132.46                                                        | 3,884,384.10                                                              | 363,384.02                                                                  |
| 19 February 2021        | 8,890,119.72                                                          | 570,894.56                                                              | 741,791.89                                                        | 3,922,735.02                                                              | 360,034.37                                                                  |
| 26 February 2021        | 9,215,702.71                                                          | 586,741.57                                                              | 739,633.35                                                        | 4,001,145.58                                                              | 350,689.30                                                                  |
| 05 March 2021           | 9,100,779.63                                                          | 601,215.76                                                              | 870,413.14                                                        | 4,018,920.26                                                              | 330,956.00                                                                  |
| 12 March 2021           | 8,878,596.14                                                          | 572,698.38                                                              | 894,513.98                                                        | 3,980,706.19                                                              | 336,051.39                                                                  |
| 19 March 2021           | 8,950,173.89                                                          | 638,563.12                                                              | 903,193.74                                                        | 4,017,107.25                                                              | 350,074.80                                                                  |
| 26 March 2021           | 8,728,760.89                                                          | 577,508.16                                                              | 809,348.45                                                        | 3,873,554.41                                                              | 345,534.83                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
|                         | By Product and Currency                               |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 30 September 2020       | 312,079.42                                            | 2,224,976.57                                                  | 143,177.74                                                      | 117.32                                                | 2,023,206.24                                                  |
| 09 October 2020         | 332,496.21                                            | 2,258,107.52                                                  | 149,819.94                                                      | 117.68                                                | 2,020,216.79                                                  |
| 16 October 2020         | 312,003.78                                            | 2,208,109.54                                                  | 155,426.94                                                      | 119.01                                                | 2,064,895.14                                                  |
| 23 October 2020         | 322,201.26                                            | 2,219,344.37                                                  | 156,710.28                                                      | 120.14                                                | 2,104,275.52                                                  |
| 30 October 2020         | 323,498.83                                            | 2,207,657.16                                                  | 158,181.22                                                      | 118.76                                                | 2,113,037.54                                                  |
| 06 November 2020        | 322,888.89                                            | 2,218,906.22                                                  | 158,705.90                                                      | 120.19                                                | 2,155,416.84                                                  |
| 13 November 2020        | 319,659.24                                            | 2,240,277.65                                                  | 148,707.58                                                      | 120.51                                                | 2,189,369.66                                                  |
| 20 November 2020        | 311,161.97                                            | 2,236,496.70                                                  | 152,770.64                                                      | 121.82                                                | 2,215,637.15                                                  |
| 27 November 2020        | 315,729.45                                            | 2,256,382.22                                                  | 148,106.04                                                      | 121.52                                                | 2,268,604.84                                                  |
| 04 December 2020        | 295,206.95                                            | 2,149,192.44                                                  | 147,232.01                                                      | 121.76                                                | 2,269,368.01                                                  |
| 11 December 2020        | 313,223.22                                            | 2,182,522.85                                                  | 145,409.00                                                      | 122.15                                                | 2,295,908.74                                                  |
| 18 December 2020        | 338,904.25                                            | 2,155,802.98                                                  | 140,006.60                                                      | 122.32                                                | 2,241,529.41                                                  |
| 24 December 2020        | 332,522.87                                            | 2,134,489.84                                                  | 148,588.47                                                      | 122.12                                                | 2,228,651.59                                                  |
| 31 December 2020        | 335,350.29                                            | 2,145,079.45                                                  | 160,503.97                                                      | 122.36                                                | 2,184,043.93                                                  |
| 08 January 2021         | 346,456.37                                            | 2,459,583.24                                                  | 158,540.37                                                      | 15.32                                                 | 2,245,074.59                                                  |
| 15 January 2021         | 346,702.21                                            | 2,325,601.54                                                  | 155,419.07                                                      | 15.31                                                 | 2,272,825.27                                                  |
| 22 January 2021         | 349,368.60                                            | 2,321,760.06                                                  | 154,486.67                                                      | 15.31                                                 | 2,284,976.57                                                  |
| 29 January 2021         | 350,138.20                                            | 2,306,738.44                                                  | 149,112.44                                                      | 15.27                                                 | 2,295,137.20                                                  |
| 05 February 2021        | 349,531.96                                            | 2,282,530.51                                                  | 149,657.78                                                      | 15.33                                                 | 2,330,078.29                                                  |
| 11 February 2021        | 343,393.39                                            | 2,269,843.71                                                  | 151,870.63                                                      | 15.39                                                 | 2,341,238.97                                                  |
| 19 February 2021        | 359,982.69                                            | 2,316,905.93                                                  | 153,983.79                                                      | 15.34                                                 | 2,323,548.81                                                  |
| 26 February 2021        | 367,151.63                                            | 2,615,413.28                                                  | 152,066.70                                                      | 15.34                                                 | 2,316,973.09                                                  |
| 05 March 2021           | 376,972.07                                            | 2,631,472.91                                                  | 150,999.24                                                      | 0.00                                                  | 2,299,190.69                                                  |
| 12 March 2021           | 380,592.46                                            | 2,430,157.15                                                  | 159,766.25                                                      | 0.00                                                  | 2,328,747.33                                                  |
| 19 March 2021           | 398,447.11                                            | 2,394,473.18                                                  | 170,240.67                                                      | 0.00                                                  | 2,316,058.61                                                  |
| 26 March 2021           | 382,648.29                                            | 2,442,325.16                                                  | 178,154.00                                                      | 0.00                                                  | 2,282,348.45                                                  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |
| 30 September 2020       | 0.00                                                             | 40,428.24                                              | 304,769.49                                                     | 124,421.23                                                       | 6,115.73                                               |
| 09 October 2020         | 0.00                                                             | 42,264.86                                              | 310,501.34                                                     | 119,806.84                                                       | 6,823.51                                               |
| 16 October 2020         | 0.00                                                             | 44,233.23                                              | 310,684.50                                                     | 120,807.14                                                       | 7,763.66                                               |
| 23 October 2020         | 0.00                                                             | 44,886.95                                              | 315,182.03                                                     | 122,094.35                                                       | 7,765.89                                               |
| 30 October 2020         | 0.00                                                             | 46,280.89                                              | 311,960.02                                                     | 119,397.44                                                       | 9,088.64                                               |
| 06 November 2020        | 0.00                                                             | 45,309.72                                              | 311,735.17                                                     | 118,453.12                                                       | 7,086.97                                               |
| 13 November 2020        | 0.00                                                             | 46,436.43                                              | 315,481.28                                                     | 118,303.85                                                       | 7,926.47                                               |
| 20 November 2020        | 0.00                                                             | 46,620.20                                              | 318,493.41                                                     | 121,792.49                                                       | 6,757.18                                               |
| 27 November 2020        | 0.00                                                             | 64,458.61                                              | 323,523.55                                                     | 123,199.92                                                       | 7,570.17                                               |
| 04 December 2020        | 0.00                                                             | 48,503.67                                              | 328,294.46                                                     | 133,722.06                                                       | 6,574.11                                               |
| 11 December 2020        | 0.00                                                             | 72,962.68                                              | 322,561.38                                                     | 144,735.30                                                       | 8,299.91                                               |
| 18 December 2020        | 0.00                                                             | 84,930.73                                              | 322,986.76                                                     | 128,333.50                                                       | 8,439.31                                               |
| 24 December 2020        | 0.00                                                             | 79,320.25                                              | 320,934.42                                                     | 128,317.68                                                       | 6,982.78                                               |
| 31 December 2020        | 0.00                                                             | 78,597.29                                              | 322,812.30                                                     | 129,067.91                                                       | 7,073.55                                               |
| 08 January 2021         | 0.00                                                             | 87,312.29                                              | 324,234.98                                                     | 130,946.41                                                       | 8,925.36                                               |
| 15 January 2021         | 0.00                                                             | 85,991.93                                              | 319,578.27                                                     | 127,079.19                                                       | 8,845.58                                               |
| 22 January 2021         | 0.00                                                             | 84,104.80                                              | 318,854.92                                                     | 128,598.60                                                       | 8,236.38                                               |
| 29 January 2021         | 0.00                                                             | 85,712.51                                              | 318,780.60                                                     | 125,030.26                                                       | 8,236.59                                               |
| 05 February 2021        | 0.00                                                             | 75,741.72                                              | 317,812.36                                                     | 124,456.54                                                       | 8,310.18                                               |
| 11 February 2021        | 0.00                                                             | 79,502.34                                              | 319,908.71                                                     | 125,707.13                                                       | 6,839.82                                               |
| 19 February 2021        | 0.00                                                             | 81,699.00                                              | 320,507.26                                                     | 126,922.24                                                       | 8,323.04                                               |
| 26 February 2021        | 30.98                                                            | 72,940.14                                              | 320,689.24                                                     | 125,288.82                                                       | 8,490.50                                               |
| 05 March 2021           | 30.92                                                            | 78,440.16                                              | 326,848.50                                                     | 115,700.32                                                       | 8,527.58                                               |
| 12 March 2021           | 30.75                                                            | 83,618.00                                              | 324,059.61                                                     | 115,969.73                                                       | 8,819.84                                               |
| 19 March 2021           | 30.76                                                            | 83,762.50                                              | 331,209.75                                                     | 114,243.95                                                       | 9,631.27                                               |
| 26 March 2021           | 30.66                                                            | 80,255.64                                              | 335,258.09                                                     | 109,110.95                                                       | 10,714.55                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 30 September 2020       | 56,248.29                                                     | 475.72                                                          | 217,683.98                                            | 1,131,970.41                                                  | 41,230.91                                                       |
| 09 October 2020         | 58,183.95                                                     | 812.62                                                          | 219,868.88                                            | 1,147,363.16                                                  | 42,486.87                                                       |
| 16 October 2020         | 58,557.29                                                     | 931.78                                                          | 218,170.35                                            | 1,065,030.19                                                  | 42,412.92                                                       |
| 23 October 2020         | 60,650.68                                                     | 711.19                                                          | 221,638.68                                            | 977,805.13                                                    | 41,734.11                                                       |
| 30 October 2020         | 60,689.74                                                     | 702.14                                                          | 223,174.59                                            | 979,686.34                                                    | 41,928.46                                                       |
| 06 November 2020        | 59,602.98                                                     | 702.41                                                          | 222,469.06                                            | 977,127.80                                                    | 41,009.94                                                       |
| 13 November 2020        | 61,300.11                                                     | 741.50                                                          | 218,093.02                                            | 971,799.04                                                    | 40,644.27                                                       |
| 20 November 2020        | 60,288.53                                                     | 744.26                                                          | 219,408.13                                            | 940,630.34                                                    | 43,198.68                                                       |
| 27 November 2020        | 61,031.84                                                     | 750.53                                                          | 221,910.70                                            | 937,308.54                                                    | 38,803.91                                                       |
| 04 December 2020        | 60,774.22                                                     | 749.43                                                          | 220,785.15                                            | 933,415.36                                                    | 39,692.41                                                       |
| 11 December 2020        | 63,263.02                                                     | 754.48                                                          | 225,392.92                                            | 975,042.44                                                    | 40,942.11                                                       |
| 18 December 2020        | 60,721.07                                                     | 759.42                                                          | 226,464.52                                            | 953,184.50                                                    | 38,419.76                                                       |
| 24 December 2020        | 59,952.79                                                     | 751.10                                                          | 225,331.59                                            | 938,362.33                                                    | 38,257.04                                                       |
| 31 December 2020        | 59,662.10                                                     | 758.91                                                          | 225,355.29                                            | 940,148.87                                                    | 41,994.86                                                       |
| 08 January 2021         | 61,032.88                                                     | 836.57                                                          | 228,589.99                                            | 957,344.56                                                    | 43,914.87                                                       |
| 15 January 2021         | 60,778.78                                                     | 987.07                                                          | 221,553.97                                            | 887,616.59                                                    | 43,152.32                                                       |
| 22 January 2021         | 60,809.96                                                     | 1,056.57                                                        | 219,265.87                                            | 889,666.83                                                    | 44,772.68                                                       |
| 29 January 2021         | 60,487.11                                                     | 1,058.89                                                        | 215,394.63                                            | 877,325.62                                                    | 43,610.03                                                       |
| 05 February 2021        | 60,399.08                                                     | 1,055.85                                                        | 214,866.38                                            | 877,636.00                                                    | 43,227.96                                                       |
| 11 February 2021        | 60,567.38                                                     | 1,068.94                                                        | 214,940.59                                            | 886,480.49                                                    | 41,494.77                                                       |
| 19 February 2021        | 61,397.92                                                     | 963.89                                                          | 212,164.44                                            | 883,867.03                                                    | 39,375.80                                                       |
| 26 February 2021        | 62,043.51                                                     | 980.38                                                          | 212,822.69                                            | 886,876.47                                                    | 38,515.59                                                       |
| 05 March 2021           | 61,606.13                                                     | 967.94                                                          | 210,385.23                                            | 872,312.34                                                    | 35,206.75                                                       |
| 12 March 2021           | 62,660.64                                                     | 1,060.37                                                        | 210,047.49                                            | 845,434.34                                                    | 37,577.69                                                       |
| 19 March 2021           | 63,565.82                                                     | 1,062.61                                                        | 210,007.87                                            | 827,971.66                                                    | 38,384.82                                                       |
| 26 March 2021           | 62,670.33                                                     | 1,242.84                                                        | 212,042.93                                            | 820,890.07                                                    | 35,615.45                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |
| 30 September 2020       | 149,028.57                                            | 2,319,021.46                                                  | 33.81                                                           | 516,289.27                                               | 4,991,765.14                                                     |
| 09 October 2020         | 147,808.85                                            | 1,956,808.00                                                  | 33.81                                                           | 557,594.66                                               | 4,984,775.88                                                     |
| 16 October 2020         | 147,128.00                                            | 1,913,787.16                                                  | 33.81                                                           | 573,828.44                                               | 5,075,649.46                                                     |
| 23 October 2020         | 147,542.26                                            | 1,913,216.68                                                  | 33.81                                                           | 503,033.05                                               | 4,899,054.93                                                     |
| 30 October 2020         | 146,859.95                                            | 1,894,632.11                                                  | 25.81                                                           | 584,058.00                                               | 4,979,583.80                                                     |
| 06 November 2020        | 146,713.89                                            | 1,885,060.80                                                  | 25.79                                                           | 592,041.41                                               | 4,976,025.94                                                     |
| 13 November 2020        | 148,039.40                                            | 1,890,140.29                                                  | 25.79                                                           | 567,717.86                                               | 5,003,830.73                                                     |
| 20 November 2020        | 148,102.75                                            | 1,895,166.18                                                  | 25.80                                                           | 505,859.96                                               | 4,824,383.60                                                     |
| 27 November 2020        | 148,035.87                                            | 1,896,413.02                                                  | 25.80                                                           | 616,958.78                                               | 4,947,273.50                                                     |
| 04 December 2020        | 145,293.45                                            | 1,875,555.39                                                  | 25.80                                                           | 635,376.77                                               | 4,873,506.22                                                     |
| 11 December 2020        | 144,094.95                                            | 1,882,503.45                                                  | 25.80                                                           | 892,060.91                                               | 5,035,151.04                                                     |
| 18 December 2020        | 142,189.51                                            | 1,837,483.61                                                  | 25.80                                                           | 847,031.69                                               | 4,917,289.00                                                     |
| 24 December 2020        | 142,184.63                                            | 1,825,577.81                                                  | 25.80                                                           | 750,736.78                                               | 4,806,441.90                                                     |
| 31 December 2020        | 143,628.21                                            | 1,818,188.34                                                  | 25.79                                                           | 781,113.12                                               | 4,810,019.96                                                     |
| 08 January 2021         | 142,038.55                                            | 1,806,734.53                                                  | 25.80                                                           | 1,052,924.35                                             | 5,038,341.29                                                     |
| 15 January 2021         | 140,748.34                                            | 1,826,591.74                                                  | 25.80                                                           | 908,365.72                                               | 4,990,688.88                                                     |
| 22 January 2021         | 138,570.95                                            | 1,818,860.80                                                  | 25.80                                                           | 900,041.58                                               | 4,973,788.98                                                     |
| 29 January 2021         | 138,337.10                                            | 1,827,552.97                                                  | 25.80                                                           | 888,689.72                                               | 4,988,777.76                                                     |
| 05 February 2021        | 138,625.90                                            | 1,824,117.03                                                  | 25.80                                                           | 1,044,069.01                                             | 5,072,569.40                                                     |
| 11 February 2021        | 141,170.33                                            | 1,820,393.45                                                  | 25.80                                                           | 901,403.65                                               | 5,039,323.36                                                     |
| 19 February 2021        | 140,984.58                                            | 1,807,491.35                                                  | 25.80                                                           | 856,803.32                                               | 5,099,136.43                                                     |
| 26 February 2021        | 140,423.40                                            | 1,737,673.70                                                  | 25.79                                                           | 869,131.48                                               | 5,277,178.99                                                     |
| 05 March 2021           | 139,473.25                                            | 1,657,163.64                                                  | 25.78                                                           | 978,102.59                                               | 5,271,105.70                                                     |
| 12 March 2021           | 141,934.44                                            | 1,663,649.46                                                  | 25.77                                                           | 988,683.07                                               | 5,204,593.79                                                     |
| 19 March 2021           | 143,948.23                                            | 1,648,080.67                                                  | 25.76                                                           | 993,204.36                                               | 5,385,921.46                                                     |
| 26 March 2021           | 148,479.79                                            | 1,647,493.41                                                  | 25.75                                                           | 869,490.21                                               | 5,011,329.77                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 30 September 2020       | 748,435.52                                                         | 426,862.09                                                   | 5,454,872.16                                                         | 772,556.69                                                             | 223,253.06                                                    |
| 09 October 2020         | 787,627.60                                                         | 481,892.69                                                   | 5,267,762.11                                                         | 811,016.95                                                             | 232,302.43                                                    |
| 16 October 2020         | 829,322.80                                                         | 479,024.94                                                   | 5,303,417.00                                                         | 862,293.98                                                             | 226,592.30                                                    |
| 23 October 2020         | 813,093.46                                                         | 450,958.67                                                   | 5,176,013.77                                                         | 834,516.95                                                             | 219,520.35                                                    |
| 30 October 2020         | 823,490.62                                                         | 513,872.02                                                   | 5,221,207.76                                                         | 842,190.90                                                             | 229,836.48                                                    |
| 06 November 2020        | 834,830.92                                                         | 518,253.40                                                   | 5,191,919.39                                                         | 850,217.31                                                             | 232,970.12                                                    |
| 13 November 2020        | 806,921.30                                                         | 475,589.39                                                   | 5,248,510.02                                                         | 807,699.64                                                             | 235,158.27                                                    |
| 20 November 2020        | 846,238.23                                                         | 430,480.78                                                   | 5,112,350.73                                                         | 848,963.85                                                             | 221,416.78                                                    |
| 27 November 2020        | 934,685.69                                                         | 530,243.54                                                   | 5,252,639.98                                                         | 940,832.72                                                             | 243,390.85                                                    |
| 04 December 2020        | 857,028.12                                                         | 535,530.49                                                   | 5,101,897.01                                                         | 879,498.56                                                             | 229,799.15                                                    |
| 11 December 2020        | 646,118.17                                                         | 764,455.52                                                   | 5,199,951.65                                                         | 677,906.91                                                             | 276,332.23                                                    |
| 18 December 2020        | 656,063.93                                                         | 743,241.93                                                   | 5,125,453.95                                                         | 673,207.41                                                             | 276,498.63                                                    |
| 24 December 2020        | 655,290.64                                                         | 667,840.76                                                   | 5,021,251.95                                                         | 681,434.06                                                             | 259,937.39                                                    |
| 31 December 2020        | 659,352.19                                                         | 690,280.33                                                   | 4,969,884.49                                                         | 697,767.21                                                             | 265,171.85                                                    |
| 08 January 2021         | 675,851.86                                                         | 933,254.47                                                   | 5,366,999.97                                                         | 711,440.54                                                             | 296,708.41                                                    |
| 15 January 2021         | 630,005.77                                                         | 803,317.59                                                   | 5,224,589.14                                                         | 688,016.05                                                             | 282,034.96                                                    |
| 22 January 2021         | 637,099.13                                                         | 796,249.55                                                   | 5,192,222.51                                                         | 690,607.11                                                             | 275,321.21                                                    |
| 29 January 2021         | 635,021.72                                                         | 781,897.65                                                   | 5,160,616.67                                                         | 677,929.74                                                             | 273,111.06                                                    |
| 05 February 2021        | 631,640.91                                                         | 906,449.03                                                   | 5,183,523.93                                                         | 673,567.86                                                             | 282,827.87                                                    |
| 11 February 2021        | 598,824.12                                                         | 774,960.48                                                   | 5,152,669.71                                                         | 637,841.37                                                             | 273,573.24                                                    |
| 19 February 2021        | 609,657.41                                                         | 722,038.12                                                   | 5,156,589.23                                                         | 650,654.83                                                             | 279,500.98                                                    |
| 26 February 2021        | 620,522.61                                                         | 720,150.53                                                   | 5,424,260.11                                                         | 638,120.17                                                             | 283,958.23                                                    |
| 05 March 2021           | 629,240.80                                                         | 826,129.67                                                   | 5,343,346.23                                                         | 645,002.85                                                             | 303,379.83                                                    |
| 12 March 2021           | 594,319.21                                                         | 847,207.40                                                   | 4,990,823.17                                                         | 613,484.63                                                             | 308,960.42                                                    |
| 19 March 2021           | 664,649.35                                                         | 837,870.00                                                   | 5,077,673.32                                                         | 690,603.83                                                             | 322,590.34                                                    |
| 26 March 2021           | 598,863.33                                                         | 766,710.79                                                   | 5,024,787.07                                                         | 626,310.40                                                             | 302,604.29                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 30 September 2020       | 2,050,083.37                                                           | 109,965.91                                                               | 336,799.07                                                     | 3,451,503.94                                                           | 148,954.76                                                               |
| 09 October 2020         | 2,002,508.35                                                           | 109,103.04                                                               | 341,369.07                                                     | 3,386,202.06                                                           | 153,795.89                                                               |
| 16 October 2020         | 1,976,888.82                                                           | 106,525.36                                                               | 342,097.97                                                     | 3,343,894.70                                                           | 152,714.53                                                               |
| 23 October 2020         | 1,951,556.33                                                           | 111,837.95                                                               | 330,390.20                                                     | 3,334,633.51                                                           | 158,977.03                                                               |
| 30 October 2020         | 1,950,307.06                                                           | 113,337.18                                                               | 337,806.38                                                     | 3,337,031.03                                                           | 158,488.81                                                               |
| 06 November 2020        | 1,969,440.04                                                           | 113,457.84                                                               | 335,207.36                                                     | 3,373,953.33                                                           | 159,917.64                                                               |
| 13 November 2020        | 1,959,696.00                                                           | 119,151.12                                                               | 338,952.93                                                     | 3,395,015.44                                                           | 157,259.70                                                               |
| 20 November 2020        | 1,935,716.81                                                           | 126,546.14                                                               | 334,388.68                                                     | 3,394,066.85                                                           | 157,740.69                                                               |
| 27 November 2020        | 1,954,400.69                                                           | 112,471.96                                                               | 344,549.19                                                     | 3,414,751.99                                                           | 159,973.53                                                               |
| 04 December 2020        | 1,919,626.94                                                           | 110,687.52                                                               | 331,973.90                                                     | 3,408,977.88                                                           | 156,553.70                                                               |
| 11 December 2020        | 1,971,585.91                                                           | 110,085.38                                                               | 354,319.88                                                     | 3,473,036.51                                                           | 156,279.11                                                               |
| 18 December 2020        | 1,892,326.19                                                           | 103,208.20                                                               | 366,678.95                                                     | 3,433,127.75                                                           | 156,297.57                                                               |
| 24 December 2020        | 1,876,880.73                                                           | 101,775.14                                                               | 354,886.19                                                     | 3,399,990.84                                                           | 156,954.85                                                               |
| 31 December 2020        | 1,877,320.19                                                           | 104,527.96                                                               | 358,567.13                                                     | 3,404,389.44                                                           | 158,763.46                                                               |
| 08 January 2021         | 1,942,772.69                                                           | 105,537.83                                                               | 369,561.59                                                     | 3,499,293.84                                                           | 161,327.69                                                               |
| 15 January 2021         | 1,909,117.85                                                           | 99,340.87                                                                | 362,161.44                                                     | 3,494,435.36                                                           | 139,016.60                                                               |
| 22 January 2021         | 1,913,006.32                                                           | 105,293.91                                                               | 364,307.33                                                     | 3,505,098.87                                                           | 139,696.25                                                               |
| 29 January 2021         | 1,931,339.14                                                           | 105,533.03                                                               | 369,471.86                                                     | 3,518,262.66                                                           | 139,622.19                                                               |
| 05 February 2021        | 1,944,581.55                                                           | 103,853.76                                                               | 375,089.20                                                     | 3,551,470.16                                                           | 141,845.81                                                               |
| 11 February 2021        | 1,936,498.75                                                           | 108,293.35                                                               | 372,876.61                                                     | 3,557,634.75                                                           | 140,839.42                                                               |
| 19 February 2021        | 1,931,957.14                                                           | 109,348.10                                                               | 385,219.34                                                     | 3,599,042.80                                                           | 139,429.60                                                               |
| 26 February 2021        | 1,962,855.06                                                           | 124,633.59                                                               | 387,345.50                                                     | 3,666,890.58                                                           | 141,737.54                                                               |
| 05 March 2021           | 1,954,232.08                                                           | 111,866.60                                                               | 384,707.16                                                     | 3,647,597.68                                                           | 142,745.78                                                               |
| 12 March 2021           | 1,981,107.79                                                           | 117,580.27                                                               | 379,283.20                                                     | 3,672,307.42                                                           | 143,152.91                                                               |
| 19 March 2021           | 1,978,195.56                                                           | 118,745.05                                                               | 395,288.28                                                     | 3,743,737.54                                                           | 147,356.06                                                               |
| 26 March 2021           | 1,923,807.08                                                           | 120,697.92                                                               | 374,136.12                                                     | 3,585,653.39                                                           | 144,912.54                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 30 September 2020       | 195,247.06                                                      | 1,627,962.64                                                            | 21,969.10                                                                 | 32,512.11                                                        | 199,561.54                                                               |
| 09 October 2020         | 190,795.03                                                      | 1,606,525.49                                                            | 21,853.95                                                                 | 33,304.77                                                        | 205,048.55                                                               |
| 16 October 2020         | 192,325.39                                                      | 1,603,468.97                                                            | 22,852.86                                                                 | 34,866.89                                                        | 202,541.06                                                               |
| 23 October 2020         | 185,853.51                                                      | 1,566,901.61                                                            | 24,277.06                                                                 | 33,504.94                                                        | 198,139.85                                                               |
| 30 October 2020         | 188,148.33                                                      | 1,578,228.47                                                            | 24,874.39                                                                 | 35,153.55                                                        | 198,935.44                                                               |
| 06 November 2020        | 188,951.19                                                      | 1,583,739.14                                                            | 25,353.43                                                                 | 33,794.02                                                        | 201,507.21                                                               |
| 13 November 2020        | 193,754.40                                                      | 1,596,692.93                                                            | 26,366.62                                                                 | 35,599.64                                                        | 205,582.58                                                               |
| 20 November 2020        | 190,569.54                                                      | 1,582,690.17                                                            | 26,519.77                                                                 | 33,833.50                                                        | 201,316.99                                                               |
| 27 November 2020        | 194,489.15                                                      | 1,595,584.27                                                            | 27,319.87                                                                 | 34,308.74                                                        | 206,728.51                                                               |
| 04 December 2020        | 193,572.73                                                      | 1,584,853.34                                                            | 26,722.83                                                                 | 33,791.00                                                        | 211,305.55                                                               |
| 11 December 2020        | 197,050.04                                                      | 1,626,243.62                                                            | 28,599.39                                                                 | 35,229.44                                                        | 217,250.62                                                               |
| 18 December 2020        | 198,615.52                                                      | 1,566,733.63                                                            | 25,914.65                                                                 | 34,359.26                                                        | 202,841.23                                                               |
| 24 December 2020        | 193,434.02                                                      | 1,547,335.06                                                            | 25,834.18                                                                 | 33,539.23                                                        | 202,407.37                                                               |
| 31 December 2020        | 195,025.35                                                      | 1,557,623.98                                                            | 25,403.63                                                                 | 34,325.02                                                        | 202,730.22                                                               |
| 08 January 2021         | 201,380.06                                                      | 1,596,996.31                                                            | 26,546.12                                                                 | 35,985.88                                                        | 213,102.74                                                               |
| 15 January 2021         | 197,837.60                                                      | 1,579,021.60                                                            | 25,180.59                                                                 | 36,744.99                                                        | 210,582.43                                                               |
| 22 January 2021         | 197,685.45                                                      | 1,582,632.54                                                            | 25,413.01                                                                 | 36,159.84                                                        | 208,632.90                                                               |
| 29 January 2021         | 196,433.61                                                      | 1,585,099.61                                                            | 25,660.70                                                                 | 36,376.52                                                        | 212,120.97                                                               |
| 05 February 2021        | 199,055.27                                                      | 1,602,458.03                                                            | 25,750.93                                                                 | 38,080.97                                                        | 216,013.81                                                               |
| 11 February 2021        | 199,922.52                                                      | 1,607,076.61                                                            | 27,006.38                                                                 | 37,545.32                                                        | 216,804.51                                                               |
| 19 February 2021        | 204,577.75                                                      | 1,631,042.52                                                            | 26,539.18                                                                 | 39,043.26                                                        | 225,462.36                                                               |
| 26 February 2021        | 206,331.54                                                      | 1,660,544.70                                                            | 27,892.54                                                                 | 42,306.53                                                        | 232,086.11                                                               |
| 05 March 2021           | 203,100.46                                                      | 1,662,017.39                                                            | 27,636.64                                                                 | 43,687.17                                                        | 235,160.90                                                               |
| 12 March 2021           | 203,314.28                                                      | 1,704,296.80                                                            | 29,704.51                                                                 | 43,665.02                                                        | 233,882.27                                                               |
| 19 March 2021           | 206,391.45                                                      | 1,663,693.70                                                            | 26,138.93                                                                 | 44,956.21                                                        | 229,084.07                                                               |
| 26 March 2021           | 193,108.54                                                      | 1,588,185.47                                                            | 26,187.75                                                                 | 37,746.54                                                        | 210,782.79                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 30 September 2020       | 1,949.15                                                                   | 16,645.50                                                        | 130,757.42                                                               | 1,344.48                                                                   | 10,423.61                                                     |
| 09 October 2020         | 2,423.26                                                                   | 17,115.11                                                        | 131,055.79                                                               | 1,338.13                                                                   | 10,195.53                                                     |
| 16 October 2020         | 2,161.94                                                                   | 17,788.97                                                        | 128,670.84                                                               | 1,343.34                                                                   | 10,550.02                                                     |
| 23 October 2020         | 2,235.19                                                                   | 16,836.71                                                        | 124,851.19                                                               | 1,427.26                                                                   | 10,123.86                                                     |
| 30 October 2020         | 2,228.71                                                                   | 17,793.70                                                        | 125,569.58                                                               | 1,419.17                                                                   | 10,469.21                                                     |
| 06 November 2020        | 2,207.99                                                                   | 17,160.52                                                        | 125,956.06                                                               | 1,417.07                                                                   | 10,293.52                                                     |
| 13 November 2020        | 2,294.32                                                                   | 18,237.41                                                        | 127,169.96                                                               | 1,436.95                                                                   | 10,700.90                                                     |
| 20 November 2020        | 2,393.25                                                                   | 17,264.39                                                        | 126,241.20                                                               | 1,445.32                                                                   | 10,078.33                                                     |
| 27 November 2020        | 2,380.91                                                                   | 17,370.33                                                        | 126,812.81                                                               | 1,435.52                                                                   | 10,433.30                                                     |
| 04 December 2020        | 2,401.05                                                                   | 16,746.16                                                        | 127,399.84                                                               | 1,424.57                                                                   | 10,448.43                                                     |
| 11 December 2020        | 2,505.97                                                                   | 17,728.63                                                        | 130,777.91                                                               | 1,425.81                                                                   | 11,040.99                                                     |
| 18 December 2020        | 2,455.74                                                                   | 17,841.05                                                        | 130,446.33                                                               | 1,335.04                                                                   | 10,846.98                                                     |
| 24 December 2020        | 2,589.38                                                                   | 17,171.23                                                        | 130,246.90                                                               | 1,503.61                                                                   | 10,392.19                                                     |
| 31 December 2020        | 2,590.25                                                                   | 17,072.42                                                        | 130,993.68                                                               | 1,506.58                                                                   | 10,798.01                                                     |
| 08 January 2021         | 2,599.02                                                                   | 18,024.93                                                        | 132,439.34                                                               | 1,513.70                                                                   | 11,346.89                                                     |
| 15 January 2021         | 2,459.28                                                                   | 18,008.59                                                        | 128,369.38                                                               | 1,430.87                                                                   | 12,117.87                                                     |
| 22 January 2021         | 2,406.34                                                                   | 17,956.78                                                        | 129,345.74                                                               | 1,432.92                                                                   | 11,923.33                                                     |
| 29 January 2021         | 2,485.22                                                                   | 17,362.33                                                        | 128,814.21                                                               | 1,428.46                                                                   | 11,870.98                                                     |
| 05 February 2021        | 2,436.23                                                                   | 17,566.07                                                        | 127,713.95                                                               | 1,418.86                                                                   | 12,092.06                                                     |
| 11 February 2021        | 2,387.45                                                                   | 17,048.91                                                        | 127,560.16                                                               | 1,425.21                                                                   | 11,338.42                                                     |
| 19 February 2021        | 2,328.50                                                                   | 17,722.18                                                        | 128,420.73                                                               | 1,411.88                                                                   | 11,870.79                                                     |
| 26 February 2021        | 2,353.30                                                                   | 18,331.53                                                        | 129,509.27                                                               | 1,481.90                                                                   | 12,551.32                                                     |
| 05 March 2021           | 2,327.11                                                                   | 18,176.78                                                        | 129,876.52                                                               | 1,389.93                                                                   | 12,719.80                                                     |
| 12 March 2021           | 2,306.01                                                                   | 18,898.92                                                        | 134,575.86                                                               | 1,337.33                                                                   | 12,366.06                                                     |
| 19 March 2021           | 3,262.92                                                                   | 19,098.55                                                        | 132,811.37                                                               | 1,345.81                                                                   | 12,806.52                                                     |
| 26 March 2021           | 2,418.12                                                                   | 17,830.84                                                        | 127,255.60                                                               | 1,340.29                                                                   | 11,494.31                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 30 September 2020       | 137,216.53                                                            | 1,034.85                                                                | 380,150                                 | 17,174                                       | 344,423                                                 |
| 09 October 2020         | 136,854.31                                                            | 1,056.47                                                                | 371,106                                 | 17,350                                       | 335,120                                                 |
| 16 October 2020         | 137,831.89                                                            | 1,043.39                                                                | 371,005                                 | 17,105                                       | 335,255                                                 |
| 23 October 2020         | 137,433.08                                                            | 1,105.76                                                                | 370,296                                 | 16,851                                       | 334,562                                                 |
| 30 October 2020         | 135,967.38                                                            | 1,186.51                                                                | 370,948                                 | 17,225                                       | 334,785                                                 |
| 06 November 2020        | 137,360.59                                                            | 1,156.82                                                                | 372,880                                 | 17,197                                       | 336,749                                                 |
| 13 November 2020        | 139,531.82                                                            | 1,135.94                                                                | 373,582                                 | 17,136                                       | 337,472                                                 |
| 20 November 2020        | 138,713.16                                                            | 1,161.07                                                                | 371,977                                 | 16,853                                       | 336,083                                                 |
| 27 November 2020        | 139,619.25                                                            | 1,157.40                                                                | 373,008                                 | 17,470                                       | 336,275                                                 |
| 04 December 2020        | 136,045.54                                                            | 1,161.62                                                                | 370,535                                 | 16,564                                       | 334,691                                                 |
| 11 December 2020        | 138,106.69                                                            | 1,182.30                                                                | 371,414                                 | 17,656                                       | 334,874                                                 |
| 18 December 2020        | 138,068.26                                                            | 1,190.41                                                                | 368,463                                 | 17,526                                       | 332,042                                                 |
| 24 December 2020        | 136,297.82                                                            | 1,139.50                                                                | 367,804                                 | 17,256                                       | 331,524                                                 |
| 31 December 2020        | 137,012.96                                                            | 1,144.53                                                                | 365,407                                 | 17,215                                       | 329,130                                                 |
| 08 January 2021         | 140,741.17                                                            | 1,150.96                                                                | 370,376                                 | 17,738                                       | 333,463                                                 |
| 15 January 2021         | 137,565.32                                                            | 1,224.97                                                                | 370,775                                 | 17,755                                       | 335,599                                                 |
| 22 January 2021         | 137,779.26                                                            | 1,189.91                                                                | 371,923                                 | 17,714                                       | 336,793                                                 |
| 29 January 2021         | 138,546.41                                                            | 1,199.79                                                                | 374,419                                 | 17,627                                       | 339,357                                                 |
| 05 February 2021        | 139,381.24                                                            | 1,191.38                                                                | 376,269                                 | 17,511                                       | 341,213                                                 |
| 11 February 2021        | 139,511.58                                                            | 1,198.22                                                                | 376,952                                 | 17,475                                       | 341,857                                                 |
| 19 February 2021        | 140,339.97                                                            | 1,216.84                                                                | 377,331                                 | 17,772                                       | 342,140                                                 |
| 26 February 2021        | 140,702.45                                                            | 1,211.84                                                                | 378,295                                 | 17,834                                       | 342,991                                                 |
| 05 March 2021           | 147,469.09                                                            | 1,202.85                                                                | 379,697                                 | 17,961                                       | 343,968                                                 |
| 12 March 2021           | 142,309.02                                                            | 1,184.10                                                                | 383,777                                 | 18,078                                       | 347,750                                                 |
| 19 March 2021           | 142,085.58                                                            | 1,185.32                                                                | 386,034                                 | 18,240                                       | 349,637                                                 |
| 26 March 2021           | 141,843.89                                                            | 1,175.95                                                                | 379,762                                 | 18,091                                       | 343,642                                                 |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 30 September 2020       | 18,553                                              | 12,665                                                        | 220,603                                                               | 11,031                                                                  | 4,510                                                             |
| 09 October 2020         | 18,636                                              | 12,508                                                        | 211,347                                                               | 11,116                                                                  | 4,843                                                             |
| 16 October 2020         | 18,645                                              | 12,521                                                        | 211,612                                                               | 11,131                                                                  | 4,585                                                             |
| 23 October 2020         | 18,883                                              | 12,355                                                        | 210,838                                                               | 11,347                                                                  | 4,497                                                             |
| 30 October 2020         | 18,938                                              | 12,373                                                        | 212,213                                                               | 11,407                                                                  | 4,853                                                             |
| 06 November 2020        | 18,934                                              | 12,444                                                        | 214,230                                                               | 11,448                                                                  | 4,754                                                             |
| 13 November 2020        | 18,974                                              | 12,528                                                        | 214,786                                                               | 11,581                                                                  | 4,609                                                             |
| 20 November 2020        | 19,041                                              | 12,484                                                        | 213,443                                                               | 11,716                                                                  | 4,370                                                             |
| 27 November 2020        | 19,263                                              | 12,506                                                        | 213,247                                                               | 11,968                                                                  | 4,965                                                             |
| 04 December 2020        | 19,280                                              | 12,491                                                        | 213,051                                                               | 12,105                                                                  | 4,074                                                             |
| 11 December 2020        | 18,884                                              | 12,488                                                        | 212,332                                                               | 11,764                                                                  | 5,169                                                             |
| 18 December 2020        | 18,895                                              | 12,355                                                        | 209,884                                                               | 11,862                                                                  | 5,172                                                             |
| 24 December 2020        | 19,024                                              | 12,373                                                        | 209,978                                                               | 11,970                                                                  | 4,884                                                             |
| 31 December 2020        | 19,062                                              | 12,481                                                        | 207,938                                                               | 12,073                                                                  | 4,735                                                             |
| 08 January 2021         | 19,175                                              | 12,623                                                        | 212,075                                                               | 12,217                                                                  | 5,116                                                             |
| 15 January 2021         | 17,421                                              | 12,776                                                        | 215,103                                                               | 10,415                                                                  | 4,980                                                             |
| 22 January 2021         | 17,416                                              | 12,862                                                        | 216,901                                                               | 10,443                                                                  | 4,853                                                             |
| 29 January 2021         | 17,435                                              | 12,854                                                        | 220,056                                                               | 10,470                                                                  | 4,774                                                             |
| 05 February 2021        | 17,545                                              | 12,948                                                        | 221,989                                                               | 10,593                                                                  | 4,564                                                             |
| 11 February 2021        | 17,620                                              | 12,979                                                        | 222,921                                                               | 10,604                                                                  | 4,497                                                             |
| 19 February 2021        | 17,419                                              | 13,013                                                        | 223,852                                                               | 10,515                                                                  | 4,760                                                             |
| 26 February 2021        | 17,470                                              | 13,075                                                        | 224,431                                                               | 10,586                                                                  | 4,760                                                             |
| 05 March 2021           | 17,768                                              | 13,066                                                        | 225,324                                                               | 10,864                                                                  | 4,896                                                             |
| 12 March 2021           | 17,949                                              | 13,177                                                        | 228,595                                                               | 11,022                                                                  | 4,902                                                             |
| 19 March 2021           | 18,157                                              | 13,375                                                        | 230,892                                                               | 11,206                                                                  | 4,866                                                             |
| 26 March 2021           | 18,029                                              | 13,191                                                        | 227,101                                                               | 11,238                                                                  | 4,901                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         | By Product and Currency                                                   |                                                                             |                                                 |                                                         |                                                           |
|                         | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| As At                   |                                                                           |                                                                             |                                                 |                                                         |                                                           |
| 30 September 2020       | 123,820                                                                   | 7,522                                                                       | 3,908                                           | 72,943                                                  | 721                                                       |
| 09 October 2020         | 123,773                                                                   | 7,520                                                                       | 4,048                                           | 73,045                                                  | 720                                                       |
| 16 October 2020         | 123,644                                                                   | 7,514                                                                       | 3,891                                           | 73,096                                                  | 741                                                       |
| 23 October 2020         | 123,724                                                                   | 7,536                                                                       | 3,970                                           | 73,498                                                  | 897                                                       |
| 30 October 2020         | 122,572                                                                   | 7,531                                                                       | 4,022                                           | 72,683                                                  | 902                                                       |
| 06 November 2020        | 122,519                                                                   | 7,486                                                                       | 4,030                                           | 73,041                                                  | 902                                                       |
| 13 November 2020        | 122,687                                                                   | 7,393                                                                       | 3,977                                           | 74,088                                                  | 887                                                       |
| 20 November 2020        | 122,640                                                                   | 7,325                                                                       | 3,958                                           | 74,048                                                  | 891                                                       |
| 27 November 2020        | 123,029                                                                   | 7,295                                                                       | 4,080                                           | 73,858                                                  | 871                                                       |
| 04 December 2020        | 121,640                                                                   | 7,175                                                                       | 3,817                                           | 72,932                                                  | 876                                                       |
| 11 December 2020        | 122,543                                                                   | 7,120                                                                       | 4,100                                           | 72,772                                                  | 865                                                       |
| 18 December 2020        | 122,158                                                                   | 7,033                                                                       | 4,139                                           | 72,537                                                  | 846                                                       |
| 24 December 2020        | 121,546                                                                   | 7,054                                                                       | 4,102                                           | 72,338                                                  | 859                                                       |
| 31 December 2020        | 121,192                                                                   | 6,989                                                                       | 4,077                                           | 72,516                                                  | 818                                                       |
| 08 January 2021         | 121,389                                                                   | 6,958                                                                       | 4,193                                           | 73,434                                                  | 815                                                       |
| 15 January 2021         | 120,497                                                                   | 7,006                                                                       | 4,230                                           | 73,668                                                  | 829                                                       |
| 22 January 2021         | 119,893                                                                   | 6,973                                                                       | 4,250                                           | 73,919                                                  | 838                                                       |
| 29 January 2021         | 119,301                                                                   | 6,965                                                                       | 4,245                                           | 74,268                                                  | 831                                                       |
| 05 February 2021        | 119,224                                                                   | 6,952                                                                       | 4,142                                           | 74,672                                                  | 829                                                       |
| 11 February 2021        | 118,936                                                                   | 7,016                                                                       | 4,141                                           | 74,345                                                  | 826                                                       |
| 19 February 2021        | 118,288                                                                   | 6,904                                                                       | 4,242                                           | 74,736                                                  | 820                                                       |
| 26 February 2021        | 118,561                                                                   | 6,884                                                                       | 4,234                                           | 75,449                                                  | 839                                                       |
| 05 March 2021           | 118,644                                                                   | 6,904                                                                       | 4,243                                           | 75,990                                                  | 828                                                       |
| 12 March 2021           | 119,155                                                                   | 6,927                                                                       | 4,266                                           | 76,383                                                  | 841                                                       |
| 19 March 2021           | 118,745                                                                   | 6,951                                                                       | 4,270                                           | 76,583                                                  | 889                                                       |
| 26 March 2021           | 116,541                                                                   | 6,791                                                                       | 4,248                                           | 76,561                                                  | 852                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 30 September 2020       | 2                                                     | 63,943                                                        | 0                                                               | 184                                                   | 5,142                                                         |
| 09 October 2020         | 2                                                     | 63,977                                                        | 0                                                               | 201                                                   | 5,179                                                         |
| 16 October 2020         | 2                                                     | 64,899                                                        | 0                                                               | 185                                                   | 5,167                                                         |
| 23 October 2020         | 2                                                     | 65,234                                                        | 0                                                               | 192                                                   | 5,216                                                         |
| 30 October 2020         | 2                                                     | 66,193                                                        | 0                                                               | 261                                                   | 5,232                                                         |
| 06 November 2020        | 2                                                     | 67,035                                                        | 0                                                               | 227                                                   | 5,252                                                         |
| 13 November 2020        | 2                                                     | 68,100                                                        | 0                                                               | 197                                                   | 5,283                                                         |
| 20 November 2020        | 2                                                     | 69,043                                                        | 0                                                               | 183                                                   | 5,278                                                         |
| 27 November 2020        | 2                                                     | 69,887                                                        | 0                                                               | 318                                                   | 5,337                                                         |
| 04 December 2020        | 2                                                     | 69,884                                                        | 0                                                               | 200                                                   | 5,284                                                         |
| 11 December 2020        | 2                                                     | 70,537                                                        | 0                                                               | 369                                                   | 5,368                                                         |
| 18 December 2020        | 2                                                     | 70,228                                                        | 0                                                               | 377                                                   | 5,319                                                         |
| 24 December 2020        | 2                                                     | 70,620                                                        | 0                                                               | 342                                                   | 5,315                                                         |
| 31 December 2020        | 2                                                     | 68,367                                                        | 0                                                               | 366                                                   | 5,316                                                         |
| 08 January 2021         | 1                                                     | 69,636                                                        | 0                                                               | 402                                                   | 5,335                                                         |
| 15 January 2021         | 1                                                     | 70,565                                                        | 0                                                               | 381                                                   | 5,339                                                         |
| 22 January 2021         | 1                                                     | 71,156                                                        | 0                                                               | 394                                                   | 5,347                                                         |
| 29 January 2021         | 1                                                     | 71,948                                                        | 0                                                               | 419                                                   | 5,377                                                         |
| 05 February 2021        | 1                                                     | 72,732                                                        | 0                                                               | 362                                                   | 5,353                                                         |
| 11 February 2021        | 1                                                     | 73,362                                                        | 0                                                               | 361                                                   | 5,365                                                         |
| 19 February 2021        | 1                                                     | 73,270                                                        | 0                                                               | 378                                                   | 5,391                                                         |
| 26 February 2021        | 1                                                     | 72,287                                                        | 2                                                               | 341                                                   | 5,372                                                         |
| 05 March 2021           | 0                                                     | 72,717                                                        | 2                                                               | 382                                                   | 5,408                                                         |
| 12 March 2021           | 0                                                     | 73,806                                                        | 2                                                               | 399                                                   | 5,437                                                         |
| 19 March 2021           | 0                                                     | 73,869                                                        | 2                                                               | 396                                                   | 5,446                                                         |
| 26 March 2021           | 0                                                     | 72,462                                                        | 2                                                               | 398                                                   | 5,454                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 30 September 2020       | 628                                                             | 63                                                    | 1,386                                                         | 20                                                              | 2,445                                              |
| 09 October 2020         | 618                                                             | 84                                                    | 1,408                                                         | 20                                                              | 2,459                                              |
| 16 October 2020         | 625                                                             | 79                                                    | 1,403                                                         | 21                                                              | 2,448                                              |
| 23 October 2020         | 624                                                             | 77                                                    | 1,411                                                         | 26                                                              | 2,445                                              |
| 30 October 2020         | 625                                                             | 93                                                    | 1,422                                                         | 26                                                              | 2,471                                              |
| 06 November 2020        | 633                                                             | 66                                                    | 1,416                                                         | 26                                                              | 2,448                                              |
| 13 November 2020        | 638                                                             | 81                                                    | 1,425                                                         | 27                                                              | 2,476                                              |
| 20 November 2020        | 647                                                             | 65                                                    | 1,414                                                         | 27                                                              | 2,440                                              |
| 27 November 2020        | 652                                                             | 79                                                    | 1,417                                                         | 27                                                              | 2,480                                              |
| 04 December 2020        | 658                                                             | 67                                                    | 1,419                                                         | 27                                                              | 2,467                                              |
| 11 December 2020        | 658                                                             | 95                                                    | 1,421                                                         | 33                                                              | 2,496                                              |
| 18 December 2020        | 646                                                             | 94                                                    | 1,405                                                         | 28                                                              | 2,482                                              |
| 24 December 2020        | 631                                                             | 77                                                    | 1,404                                                         | 28                                                              | 2,483                                              |
| 31 December 2020        | 624                                                             | 78                                                    | 1,391                                                         | 28                                                              | 2,517                                              |
| 08 January 2021         | 627                                                             | 93                                                    | 1,401                                                         | 31                                                              | 2,559                                              |
| 15 January 2021         | 635                                                             | 95                                                    | 1,402                                                         | 32                                                              | 2,527                                              |
| 22 January 2021         | 643                                                             | 70                                                    | 1,391                                                         | 33                                                              | 2,496                                              |
| 29 January 2021         | 648                                                             | 69                                                    | 1,382                                                         | 33                                                              | 2,484                                              |
| 05 February 2021        | 646                                                             | 69                                                    | 1,380                                                         | 33                                                              | 2,495                                              |
| 11 February 2021        | 645                                                             | 74                                                    | 1,364                                                         | 32                                                              | 2,469                                              |
| 19 February 2021        | 646                                                             | 93                                                    | 1,355                                                         | 28                                                              | 2,489                                              |
| 26 February 2021        | 645                                                             | 108                                                   | 1,342                                                         | 28                                                              | 2,482                                              |
| 05 March 2021           | 644                                                             | 152                                                   | 1,374                                                         | 30                                                              | 2,502                                              |
| 12 March 2021           | 644                                                             | 156                                                   | 1,382                                                         | 42                                                              | 2,501                                              |
| 19 March 2021           | 647                                                             | 145                                                   | 1,400                                                         | 40                                                              | 2,509                                              |
| 26 March 2021           | 640                                                             | 189                                                   | 1,417                                                         | 52                                                              | 2,561                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 30 September 2020       | 15,499                                                        | 325                                                             | 4,325                                                 | 69,802                                                        | 7                                                               |
| 09 October 2020         | 15,801                                                        | 338                                                             | 4,284                                                 | 59,564                                                        | 7                                                               |
| 16 October 2020         | 15,160                                                        | 329                                                             | 4,286                                                 | 58,828                                                        | 7                                                               |
| 23 October 2020         | 14,631                                                        | 327                                                             | 4,302                                                 | 58,971                                                        | 7                                                               |
| 30 October 2020         | 14,576                                                        | 331                                                             | 4,304                                                 | 58,958                                                        | 2                                                               |
| 06 November 2020        | 14,602                                                        | 329                                                             | 4,341                                                 | 59,017                                                        | 2                                                               |
| 13 November 2020        | 14,699                                                        | 329                                                             | 4,373                                                 | 59,518                                                        | 2                                                               |
| 20 November 2020        | 14,228                                                        | 333                                                             | 4,393                                                 | 59,735                                                        | 2                                                               |
| 27 November 2020        | 14,288                                                        | 332                                                             | 4,409                                                 | 59,929                                                        | 2                                                               |
| 04 December 2020        | 14,235                                                        | 333                                                             | 4,302                                                 | 59,459                                                        | 2                                                               |
| 11 December 2020        | 14,442                                                        | 343                                                             | 4,316                                                 | 59,218                                                        | 2                                                               |
| 18 December 2020        | 14,217                                                        | 345                                                             | 4,275                                                 | 58,789                                                        | 2                                                               |
| 24 December 2020        | 14,176                                                        | 343                                                             | 4,227                                                 | 58,500                                                        | 2                                                               |
| 31 December 2020        | 14,187                                                        | 347                                                             | 4,276                                                 | 58,326                                                        | 2                                                               |
| 08 January 2021         | 14,323                                                        | 351                                                             | 4,262                                                 | 58,378                                                        | 2                                                               |
| 15 January 2021         | 14,017                                                        | 351                                                             | 4,222                                                 | 59,078                                                        | 2                                                               |
| 22 January 2021         | 14,049                                                        | 351                                                             | 4,215                                                 | 59,168                                                        | 2                                                               |
| 29 January 2021         | 13,905                                                        | 350                                                             | 4,223                                                 | 59,561                                                        | 2                                                               |
| 05 February 2021        | 14,039                                                        | 350                                                             | 4,214                                                 | 59,800                                                        | 2                                                               |
| 11 February 2021        | 14,081                                                        | 351                                                             | 4,219                                                 | 59,897                                                        | 2                                                               |
| 19 February 2021        | 14,194                                                        | 352                                                             | 4,205                                                 | 59,878                                                        | 2                                                               |
| 26 February 2021        | 14,199                                                        | 352                                                             | 4,218                                                 | 59,056                                                        | 2                                                               |
| 05 March 2021           | 14,235                                                        | 351                                                             | 4,219                                                 | 56,958                                                        | 2                                                               |
| 12 March 2021           | 14,230                                                        | 339                                                             | 4,310                                                 | 57,525                                                        | 2                                                               |
| 19 March 2021           | 14,184                                                        | 337                                                             | 4,355                                                 | 57,535                                                        | 2                                                               |
| 26 March 2021           | 14,132                                                        | 336                                                             | 4,362                                                 | 57,671                                                        | 2                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 30 September 2020       | 6,247                                                    | 115,709                                                          | 16,852                                                             | 3,345                                                        | 72,696                                                               |
| 09 October 2020         | 6,272                                                    | 116,147                                                          | 16,933                                                             | 3,330                                                        | 70,123                                                               |
| 16 October 2020         | 6,214                                                    | 116,703                                                          | 16,922                                                             | 3,279                                                        | 70,019                                                               |
| 23 October 2020         | 5,863                                                    | 115,602                                                          | 17,002                                                             | 3,199                                                        | 69,430                                                               |
| 30 October 2020         | 6,072                                                    | 115,721                                                          | 17,052                                                             | 3,194                                                        | 69,087                                                               |
| 06 November 2020        | 6,083                                                    | 116,386                                                          | 17,042                                                             | 3,210                                                        | 68,903                                                               |
| 13 November 2020        | 6,030                                                    | 114,360                                                          | 17,091                                                             | 3,231                                                        | 68,515                                                               |
| 20 November 2020        | 5,812                                                    | 112,338                                                          | 17,141                                                             | 3,209                                                        | 67,812                                                               |
| 27 November 2020        | 6,102                                                    | 111,560                                                          | 17,379                                                             | 3,272                                                        | 67,878                                                               |
| 04 December 2020        | 5,709                                                    | 111,479                                                          | 17,384                                                             | 3,163                                                        | 67,477                                                               |
| 11 December 2020        | 6,278                                                    | 111,117                                                          | 16,983                                                             | 3,205                                                        | 67,252                                                               |
| 18 December 2020        | 6,157                                                    | 109,548                                                          | 17,028                                                             | 3,174                                                        | 67,027                                                               |
| 24 December 2020        | 6,023                                                    | 109,172                                                          | 17,161                                                             | 3,158                                                        | 66,816                                                               |
| 31 December 2020        | 5,899                                                    | 109,028                                                          | 17,243                                                             | 3,156                                                        | 66,088                                                               |
| 08 January 2021         | 6,228                                                    | 110,957                                                          | 17,349                                                             | 3,222                                                        | 66,473                                                               |
| 15 January 2021         | 6,299                                                    | 111,531                                                          | 15,572                                                             | 3,165                                                        | 66,714                                                               |
| 22 January 2021         | 6,288                                                    | 111,764                                                          | 15,549                                                             | 3,147                                                        | 66,608                                                               |
| 29 January 2021         | 6,186                                                    | 112,917                                                          | 15,571                                                             | 3,107                                                        | 66,859                                                               |
| 05 February 2021        | 6,228                                                    | 113,238                                                          | 15,685                                                             | 3,075                                                        | 66,744                                                               |
| 11 February 2021        | 6,210                                                    | 113,444                                                          | 15,764                                                             | 3,058                                                        | 66,871                                                               |
| 19 February 2021        | 6,364                                                    | 113,317                                                          | 15,571                                                             | 3,059                                                        | 66,279                                                               |
| 26 February 2021        | 6,450                                                    | 115,288                                                          | 15,602                                                             | 3,043                                                        | 65,577                                                               |
| 05 March 2021           | 6,463                                                    | 117,288                                                          | 15,911                                                             | 3,040                                                        | 64,844                                                               |
| 12 March 2021           | 6,446                                                    | 118,987                                                          | 16,079                                                             | 3,034                                                        | 64,539                                                               |
| 19 March 2021           | 6,565                                                    | 120,621                                                          | 16,240                                                             | 3,047                                                        | 66,086                                                               |
| 26 March 2021           | 6,333                                                    | 115,946                                                          | 16,145                                                             | 3,045                                                        | 64,299                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 30 September 2020       | 5,901                                                                  | 2,619                                                         | 46,856                                                                | 3,895                                                                   | 5,051                                                         |
| 09 October 2020         | 5,863                                                                  | 2,661                                                         | 44,943                                                                | 3,904                                                                   | 5,076                                                         |
| 16 October 2020         | 5,889                                                                  | 2,630                                                         | 44,815                                                                | 3,882                                                                   | 5,040                                                         |
| 23 October 2020         | 5,882                                                                  | 2,642                                                         | 44,737                                                                | 3,900                                                                   | 4,947                                                         |
| 30 October 2020         | 5,890                                                                  | 2,641                                                         | 44,683                                                                | 3,879                                                                   | 5,034                                                         |
| 06 November 2020        | 5,899                                                                  | 2,594                                                         | 44,743                                                                | 3,851                                                                   | 5,060                                                         |
| 13 November 2020        | 5,842                                                                  | 2,608                                                         | 44,632                                                                | 3,876                                                                   | 5,057                                                         |
| 20 November 2020        | 5,816                                                                  | 2,576                                                         | 44,348                                                                | 3,929                                                                   | 5,006                                                         |
| 27 November 2020        | 5,949                                                                  | 2,638                                                         | 44,285                                                                | 3,947                                                                   | 5,129                                                         |
| 04 December 2020        | 5,939                                                                  | 2,532                                                         | 44,033                                                                | 3,946                                                                   | 4,919                                                         |
| 11 December 2020        | 5,730                                                                  | 2,666                                                         | 43,917                                                                | 3,951                                                                   | 5,182                                                         |
| 18 December 2020        | 5,803                                                                  | 2,615                                                         | 43,111                                                                | 3,914                                                                   | 5,183                                                         |
| 24 December 2020        | 5,840                                                                  | 2,587                                                         | 43,188                                                                | 3,932                                                                   | 5,114                                                         |
| 31 December 2020        | 5,842                                                                  | 2,620                                                         | 42,966                                                                | 3,932                                                                   | 5,105                                                         |
| 08 January 2021         | 5,881                                                                  | 2,693                                                         | 43,463                                                                | 3,932                                                                   | 5,177                                                         |
| 15 January 2021         | 5,677                                                                  | 2,737                                                         | 43,774                                                                | 3,681                                                                   | 5,125                                                         |
| 22 January 2021         | 5,679                                                                  | 2,713                                                         | 44,175                                                                | 3,684                                                                   | 5,140                                                         |
| 29 January 2021         | 5,671                                                                  | 2,701                                                         | 44,547                                                                | 3,687                                                                   | 5,149                                                         |
| 05 February 2021        | 5,683                                                                  | 2,708                                                         | 44,994                                                                | 3,725                                                                   | 5,109                                                         |
| 11 February 2021        | 5,700                                                                  | 2,706                                                         | 45,149                                                                | 3,679                                                                   | 5,112                                                         |
| 19 February 2021        | 5,703                                                                  | 2,764                                                         | 44,674                                                                | 3,630                                                                   | 5,172                                                         |
| 26 February 2021        | 5,697                                                                  | 2,777                                                         | 44,717                                                                | 3,677                                                                   | 5,185                                                         |
| 05 March 2021           | 5,835                                                                  | 2,833                                                         | 44,813                                                                | 3,727                                                                   | 5,202                                                         |
| 12 March 2021           | 5,918                                                                  | 2,863                                                         | 45,258                                                                | 3,731                                                                   | 5,238                                                         |
| 19 March 2021           | 5,982                                                                  | 2,882                                                         | 44,780                                                                | 3,741                                                                   | 5,309                                                         |
| 26 March 2021           | 5,910                                                                  | 2,858                                                         | 44,510                                                                | 3,750                                                                   | 5,262                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 30 September 2020       | 133,168                                                               | 8,009                                                                   | 3,799                                                          | 70,661                                                                 | 574                                                                      |
| 09 October 2020         | 128,928                                                               | 8,105                                                                   | 3,833                                                          | 69,781                                                                 | 578                                                                      |
| 16 October 2020         | 129,431                                                               | 8,117                                                                   | 3,799                                                          | 69,891                                                                 | 581                                                                      |
| 23 October 2020         | 129,488                                                               | 8,210                                                                   | 3,722                                                          | 69,792                                                                 | 658                                                                      |
| 30 October 2020         | 129,771                                                               | 8,237                                                                   | 3,810                                                          | 70,193                                                                 | 695                                                                      |
| 06 November 2020        | 130,853                                                               | 8,258                                                                   | 3,826                                                          | 70,911                                                                 | 699                                                                      |
| 13 November 2020        | 131,193                                                               | 8,264                                                                   | 3,820                                                          | 71,461                                                                 | 763                                                                      |
| 20 November 2020        | 131,273                                                               | 8,256                                                                   | 3,749                                                          | 71,143                                                                 | 808                                                                      |
| 27 November 2020        | 131,113                                                               | 8,318                                                                   | 3,881                                                          | 71,259                                                                 | 818                                                                      |
| 04 December 2020        | 130,543                                                               | 8,343                                                                   | 3,689                                                          | 71,116                                                                 | 824                                                                      |
| 11 December 2020        | 130,422                                                               | 8,070                                                                   | 3,927                                                          | 71,120                                                                 | 894                                                                      |
| 18 December 2020        | 132,064                                                               | 8,229                                                                   | 3,911                                                          | 68,547                                                                 | 723                                                                      |
| 24 December 2020        | 131,900                                                               | 8,276                                                                   | 3,845                                                          | 68,474                                                                 | 734                                                                      |
| 31 December 2020        | 130,485                                                               | 8,307                                                                   | 3,815                                                          | 68,461                                                                 | 747                                                                      |
| 08 January 2021         | 131,772                                                               | 8,352                                                                   | 3,935                                                          | 69,915                                                                 | 776                                                                      |
| 15 January 2021         | 132,429                                                               | 7,070                                                                   | 3,941                                                          | 70,823                                                                 | 754                                                                      |
| 22 January 2021         | 132,799                                                               | 7,044                                                                   | 3,932                                                          | 71,313                                                                 | 781                                                                      |
| 29 January 2021         | 133,396                                                               | 7,048                                                                   | 3,903                                                          | 72,303                                                                 | 798                                                                      |
| 05 February 2021        | 133,983                                                               | 7,055                                                                   | 3,898                                                          | 73,177                                                                 | 853                                                                      |
| 11 February 2021        | 134,520                                                               | 7,092                                                                   | 3,909                                                          | 73,027                                                                 | 914                                                                      |
| 19 February 2021        | 134,784                                                               | 6,951                                                                   | 3,966                                                          | 73,684                                                                 | 905                                                                      |
| 26 February 2021        | 134,678                                                               | 6,924                                                                   | 4,001                                                          | 74,849                                                                 | 938                                                                      |
| 05 March 2021           | 134,558                                                               | 6,976                                                                   | 3,987                                                          | 76,115                                                                 | 985                                                                      |
| 12 March 2021           | 136,045                                                               | 7,009                                                                   | 4,018                                                          | 77,928                                                                 | 1,046                                                                    |
| 19 March 2021           | 141,319                                                               | 7,368                                                                   | 4,032                                                          | 74,382                                                                 | 766                                                                      |
| 26 March 2021           | 138,480                                                               | 7,326                                                                   | 3,977                                                          | 73,349                                                                 | 789                                                                      |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 30 September 2020       | 951                                                             | 8,780                                                                   | 70                                                                        | 733                                                             | 5,814                                                                   |
| 09 October 2020         | 984                                                             | 9,016                                                                   | 79                                                                        | 747                                                             | 5,846                                                                   |
| 16 October 2020         | 957                                                             | 8,970                                                                   | 74                                                                        | 727                                                             | 5,742                                                                   |
| 23 October 2020         | 962                                                             | 8,937                                                                   | 99                                                                        | 723                                                             | 5,662                                                                   |
| 30 October 2020         | 1,021                                                           | 8,934                                                                   | 97                                                                        | 769                                                             | 5,695                                                                   |
| 06 November 2020        | 1,018                                                           | 9,108                                                                   | 91                                                                        | 762                                                             | 5,721                                                                   |
| 13 November 2020        | 984                                                             | 9,277                                                                   | 94                                                                        | 744                                                             | 5,749                                                                   |
| 20 November 2020        | 960                                                             | 9,199                                                                   | 94                                                                        | 721                                                             | 5,730                                                                   |
| 27 November 2020        | 1,029                                                           | 9,325                                                                   | 93                                                                        | 768                                                             | 5,795                                                                   |
| 04 December 2020        | 937                                                             | 9,350                                                                   | 93                                                                        | 708                                                             | 5,735                                                                   |
| 11 December 2020        | 1,063                                                           | 9,621                                                                   | 97                                                                        | 794                                                             | 5,854                                                                   |
| 18 December 2020        | 1,051                                                           | 8,772                                                                   | 90                                                                        | 787                                                             | 5,837                                                                   |
| 24 December 2020        | 1,020                                                           | 8,769                                                                   | 98                                                                        | 765                                                             | 5,855                                                                   |
| 31 December 2020        | 1,008                                                           | 8,739                                                                   | 94                                                                        | 751                                                             | 5,857                                                                   |
| 08 January 2021         | 1,073                                                           | 9,132                                                                   | 94                                                                        | 799                                                             | 5,931                                                                   |
| 15 January 2021         | 1,105                                                           | 9,227                                                                   | 94                                                                        | 808                                                             | 5,897                                                                   |
| 22 January 2021         | 1,105                                                           | 9,243                                                                   | 89                                                                        | 804                                                             | 5,920                                                                   |
| 29 January 2021         | 1,092                                                           | 9,628                                                                   | 91                                                                        | 806                                                             | 5,877                                                                   |
| 05 February 2021        | 1,085                                                           | 9,670                                                                   | 89                                                                        | 797                                                             | 5,851                                                                   |
| 11 February 2021        | 1,075                                                           | 9,705                                                                   | 92                                                                        | 793                                                             | 5,834                                                                   |
| 19 February 2021        | 1,113                                                           | 9,995                                                                   | 90                                                                        | 818                                                             | 5,887                                                                   |
| 26 February 2021        | 1,125                                                           | 10,278                                                                  | 89                                                                        | 825                                                             | 5,931                                                                   |
| 05 March 2021           | 1,152                                                           | 10,448                                                                  | 95                                                                        | 846                                                             | 6,014                                                                   |
| 12 March 2021           | 1,153                                                           | 10,729                                                                  | 102                                                                       | 852                                                             | 6,080                                                                   |
| 19 March 2021           | 1,166                                                           | 9,764                                                                   | 153                                                                       | 861                                                             | 6,164                                                                   |
| 26 March 2021           | 1,158                                                           | 9,767                                                                   | 109                                                                       | 862                                                             | 6,049                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 30 September 2020       | 67                                                                        | 676                                                          | 6,450                                                                | 37                                                                     |
| 09 October 2020         | 70                                                                        | 719                                                          | 6,485                                                                | 37                                                                     |
| 16 October 2020         | 65                                                                        | 673                                                          | 6,388                                                                | 37                                                                     |
| 23 October 2020         | 83                                                                        | 656                                                          | 6,517                                                                | 51                                                                     |
| 30 October 2020         | 86                                                                        | 756                                                          | 6,424                                                                | 54                                                                     |
| 06 November 2020        | 82                                                                        | 727                                                          | 6,511                                                                | 54                                                                     |
| 13 November 2020        | 83                                                                        | 692                                                          | 6,647                                                                | 52                                                                     |
| 20 November 2020        | 84                                                                        | 632                                                          | 6,579                                                                | 54                                                                     |
| 27 November 2020        | 84                                                                        | 753                                                          | 6,622                                                                | 54                                                                     |
| 04 December 2020        | 82                                                                        | 616                                                          | 6,438                                                                | 53                                                                     |
| 11 December 2020        | 84                                                                        | 819                                                          | 6,690                                                                | 58                                                                     |
| 18 December 2020        | 82                                                                        | 805                                                          | 6,685                                                                | 54                                                                     |
| 24 December 2020        | 92                                                                        | 767                                                          | 6,524                                                                | 52                                                                     |
| 31 December 2020        | 88                                                                        | 760                                                          | 6,535                                                                | 52                                                                     |
| 08 January 2021         | 88                                                                        | 839                                                          | 6,778                                                                | 52                                                                     |
| 15 January 2021         | 90                                                                        | 874                                                          | 6,736                                                                | 55                                                                     |
| 22 January 2021         | 86                                                                        | 873                                                          | 6,736                                                                | 53                                                                     |
| 29 January 2021         | 86                                                                        | 869                                                          | 6,747                                                                | 54                                                                     |
| 05 February 2021        | 86                                                                        | 839                                                          | 6,795                                                                | 54                                                                     |
| 11 February 2021        | 90                                                                        | 822                                                          | 6,753                                                                | 53                                                                     |
| 19 February 2021        | 86                                                                        | 880                                                          | 6,838                                                                | 54                                                                     |
| 26 February 2021        | 90                                                                        | 878                                                          | 6,962                                                                | 55                                                                     |
| 05 March 2021           | 92                                                                        | 901                                                          | 7,176                                                                | 58                                                                     |
| 12 March 2021           | 87                                                                        | 920                                                          | 7,171                                                                | 56                                                                     |
| 19 March 2021           | 91                                                                        | 943                                                          | 7,144                                                                | 56                                                                     |
| 26 March 2021           | 89                                                                        | 929                                                          | 7,190                                                                | 56                                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 01 April 2021           | 14,774,961.02                           | 1,575,704.32                                 | 12,285,280.74                                           | 913,975.95                                                | 890,826.30                                                          |
| 09 April 2021           | 14,996,808.65                           | 1,801,975.05                                 | 12,301,802.64                                           | 893,030.96                                                | 892,273.92                                                          |
| 16 April 2021           | 14,659,207.80                           | 1,592,855.17                                 | 12,221,037.62                                           | 845,315.00                                                | 898,001.76                                                          |
| 23 April 2021           | 13,858,853.26                           | 1,321,517.09                                 | 11,686,206.09                                           | 851,130.09                                                | 902,958.71                                                          |
| 30 April 2021           | 13,869,878.25                           | 1,342,286.05                                 | 11,682,418.70                                           | 845,173.50                                                | 900,990.24                                                          |
| 07 May 2021             | 13,766,606.03                           | 1,332,134.41                                 | 11,588,348.69                                           | 846,122.94                                                | 897,742.41                                                          |
| 14 May 2021             | 13,679,394.51                           | 1,313,065.57                                 | 11,515,847.59                                           | 850,481.35                                                | 894,733.68                                                          |
| 21 May 2021             | 14,127,522.95                           | 1,312,787.90                                 | 11,927,185.99                                           | 887,549.06                                                | 898,274.59                                                          |
| 28 May 2021             | 13,897,133.18                           | 1,402,711.99                                 | 11,635,999.86                                           | 858,421.33                                                | 894,549.15                                                          |
| 04 June 2021            | 13,751,552.14                           | 1,341,983.51                                 | 11,558,098.56                                           | 851,470.07                                                | 894,332.16                                                          |
| 11 June 2021            | 13,682,349.20                           | 1,273,927.39                                 | 11,558,434.52                                           | 849,987.28                                                | 883,988.07                                                          |
| 18 June 2021            | 13,492,141.73                           | 1,232,205.94                                 | 11,433,421.11                                           | 826,514.68                                                | 854,219.95                                                          |
| 25 June 2021            | 13,480,276.82                           | 1,238,481.03                                 | 11,420,192.17                                           | 821,603.62                                                | 847,029.49                                                          |
| 02 July 2021            | 13,353,230.37                           | 1,219,898.49                                 | 11,308,370.67                                           | 824,961.21                                                | 844,816.28                                                          |
| 09 July 2021            | 13,298,025.68                           | 1,235,141.75                                 | 11,233,254.06                                           | 829,629.87                                                | 824,259.39                                                          |
| 16 July 2021            | 13,397,893.88                           | 1,220,234.59                                 | 11,287,628.50                                           | 890,030.78                                                | 823,123.56                                                          |
| 23 July 2021            | 13,427,690.32                           | 1,287,646.68                                 | 11,236,636.34                                           | 903,407.30                                                | 816,376.75                                                          |
| 30 July 2021            | 13,587,553.65                           | 1,435,215.07                                 | 11,216,785.83                                           | 935,552.75                                                | 814,511.65                                                          |
| 06 August 2021          | 13,853,481.18                           | 1,433,472.76                                 | 11,434,861.26                                           | 985,147.15                                                | 825,189.64                                                          |
| 13 August 2021          | 13,703,707.79                           | 1,368,615.16                                 | 11,339,538.28                                           | 995,554.35                                                | 815,374.06                                                          |
| 20 August 2021          | 14,424,465.66                           | 1,363,783.14                                 | 12,018,991.25                                           | 1,041,691.27                                              | 830,923.33                                                          |
| 27 August 2021          | 14,793,958.44                           | 1,605,404.52                                 | 12,175,456.96                                           | 1,013,096.95                                              | 840,796.13                                                          |
| 03 September 2021       | 15,039,654.38                           | 1,666,656.03                                 | 12,336,780.92                                           | 1,036,217.42                                              | 842,973.56                                                          |
| 10 September 2021       | 14,684,702.21                           | 1,355,077.87                                 | 12,342,694.66                                           | 986,929.68                                                | 842,822.58                                                          |
| 17 September 2021       | 14,949,577.55                           | 1,319,578.30                                 | 12,642,732.09                                           | 987,267.16                                                | 826,019.67                                                          |
| 24 September 2021       | 14,814,150.27                           | 1,315,274.87                                 | 12,495,601.65                                           | 1,003,273.74                                              | 818,458.40                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 01 April 2021           | 8,587,278.91                                                          | 577,274.02                                                              | 684,878.02                                                        | 3,698,001.83                                                              | 336,701.93                                                                  |  |
| 09 April 2021           | 8,510,614.14                                                          | 563,697.54                                                              | 909,701.13                                                        | 3,791,188.50                                                              | 329,333.42                                                                  |  |
| 16 April 2021           | 8,448,849.39                                                          | 522,549.63                                                              | 694,853.41                                                        | 3,772,188.23                                                              | 322,765.38                                                                  |  |
| 23 April 2021           | 8,193,819.89                                                          | 533,431.65                                                              | 418,558.37                                                        | 3,492,386.20                                                              | 317,698.44                                                                  |  |
| 30 April 2021           | 8,184,881.78                                                          | 523,376.25                                                              | 441,295.81                                                        | 3,497,536.92                                                              | 321,797.25                                                                  |  |
| 07 May 2021             | 8,105,863.83                                                          | 523,355.58                                                              | 434,392.00                                                        | 3,482,484.86                                                              | 322,767.35                                                                  |  |
| 14 May 2021             | 8,002,136.40                                                          | 524,478.86                                                              | 418,331.89                                                        | 3,513,711.19                                                              | 326,002.48                                                                  |  |
| 21 May 2021             | 8,292,189.77                                                          | 539,437.70                                                              | 414,513.31                                                        | 3,634,996.22                                                              | 348,111.36                                                                  |  |
| 28 May 2021             | 8,125,474.53                                                          | 513,483.31                                                              | 508,162.84                                                        | 3,510,525.33                                                              | 344,938.02                                                                  |  |
| 04 June 2021            | 8,056,234.32                                                          | 508,822.88                                                              | 447,651.35                                                        | 3,501,864.24                                                              | 342,647.19                                                                  |  |
| 11 June 2021            | 8,093,804.21                                                          | 503,377.69                                                              | 389,939.32                                                        | 3,464,630.31                                                              | 346,609.59                                                                  |  |
| 18 June 2021            | 7,968,385.48                                                          | 498,236.73                                                              | 377,985.99                                                        | 3,465,035.63                                                              | 328,277.95                                                                  |  |
| 25 June 2021            | 7,988,018.91                                                          | 515,648.45                                                              | 391,451.54                                                        | 3,432,173.26                                                              | 305,955.17                                                                  |  |
| 02 July 2021            | 7,907,669.58                                                          | 514,274.79                                                              | 375,082.22                                                        | 3,400,701.09                                                              | 310,686.42                                                                  |  |
| 09 July 2021            | 7,825,135.95                                                          | 512,724.69                                                              | 410,882.36                                                        | 3,408,118.11                                                              | 316,905.18                                                                  |  |
| 16 July 2021            | 7,876,693.04                                                          | 569,834.03                                                              | 397,111.03                                                        | 3,410,935.47                                                              | 320,196.75                                                                  |  |
| 23 July 2021            | 7,849,494.37                                                          | 582,365.30                                                              | 471,269.94                                                        | 3,387,141.97                                                              | 321,042.00                                                                  |  |
| 30 July 2021            | 7,803,395.03                                                          | 608,060.54                                                              | 620,703.42                                                        | 3,413,390.81                                                              | 327,492.21                                                                  |  |
| 06 August 2021          | 7,947,852.41                                                          | 636,819.12                                                              | 608,283.12                                                        | 3,487,008.86                                                              | 348,328.03                                                                  |  |
| 13 August 2021          | 7,902,974.17                                                          | 651,988.29                                                              | 553,241.10                                                        | 3,436,564.11                                                              | 343,566.06                                                                  |  |
| 20 August 2021          | 8,600,185.77                                                          | 699,553.48                                                              | 532,859.82                                                        | 3,418,805.47                                                              | 342,137.80                                                                  |  |
| 27 August 2021          | 8,571,305.48                                                          | 660,216.29                                                              | 764,608.39                                                        | 3,604,151.48                                                              | 352,880.66                                                                  |  |
| 03 September 2021       | 8,662,797.18                                                          | 684,259.09                                                              | 823,682.47                                                        | 3,673,983.75                                                              | 351,958.33                                                                  |  |
| 10 September 2021       | 8,803,350.41                                                          | 634,282.85                                                              | 512,255.29                                                        | 3,539,344.25                                                              | 352,646.83                                                                  |  |
| 17 September 2021       | 9,030,147.03                                                          | 647,116.65                                                              | 493,558.63                                                        | 3,612,585.06                                                              | 340,150.51                                                                  |  |
| 24 September 2021       | 8,899,341.83                                                          | 656,205.11                                                              | 496,816.47                                                        | 3,596,259.83                                                              | 347,068.62                                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 01 April 2021           | 365,017.16                                            | 2,274,320.28                                                  | 175,464.40                                                      | 0.00                                                  | 2,276,787.91                                                  |  |
| 09 April 2021           | 375,405.79                                            | 2,289,668.47                                                  | 173,983.91                                                      | 0.00                                                  | 2,263,827.97                                                  |  |
| 16 April 2021           | 366,658.35                                            | 2,535,212.88                                                  | 180,936.75                                                      | 0.00                                                  | 1,888,729.83                                                  |  |
| 23 April 2021           | 318,493.58                                            | 2,272,125.60                                                  | 180,994.35                                                      | 0.00                                                  | 1,884,900.97                                                  |  |
| 30 April 2021           | 319,023.58                                            | 2,200,984.18                                                  | 181,811.46                                                      | 0.00                                                  | 1,878,844.04                                                  |  |
| 07 May 2021             | 318,150.26                                            | 2,198,554.70                                                  | 182,319.26                                                      | 0.00                                                  | 1,879,984.57                                                  |  |
| 14 May 2021             | 320,313.00                                            | 2,338,204.76                                                  | 185,490.01                                                      | 0.00                                                  | 1,928,127.89                                                  |  |
| 21 May 2021             | 325,991.09                                            | 2,736,394.18                                                  | 197,737.25                                                      | 0.00                                                  | 1,924,034.99                                                  |  |
| 28 May 2021             | 321,527.45                                            | 2,426,690.08                                                  | 202,275.19                                                      | 0.00                                                  | 1,958,340.62                                                  |  |
| 04 June 2021            | 321,187.62                                            | 2,422,207.91                                                  | 198,848.21                                                      | 0.00                                                  | 1,971,483.26                                                  |  |
| 11 June 2021            | 323,143.33                                            | 2,443,839.66                                                  | 208,175.52                                                      | 0.00                                                  | 1,989,771.63                                                  |  |
| 18 June 2021            | 322,355.94                                            | 2,443,593.33                                                  | 204,812.71                                                      | 0.00                                                  | 1,960,645.53                                                  |  |
| 25 June 2021            | 331,222.47                                            | 2,521,383.52                                                  | 192,767.62                                                      | 0.00                                                  | 1,933,283.82                                                  |  |
| 02 July 2021            | 329,642.76                                            | 2,414,774.04                                                  | 186,614.31                                                      | 0.00                                                  | 1,933,435.21                                                  |  |
| 09 July 2021            | 333,880.35                                            | 2,457,983.76                                                  | 203,540.66                                                      | 0.00                                                  | 1,958,755.53                                                  |  |
| 16 July 2021            | 334,753.59                                            | 2,500,058.55                                                  | 209,954.51                                                      | 0.00                                                  | 1,937,148.02                                                  |  |
| 23 July 2021            | 332,631.73                                            | 2,452,621.84                                                  | 208,360.58                                                      | 0.00                                                  | 1,945,979.74                                                  |  |
| 30 July 2021            | 339,368.85                                            | 2,447,636.04                                                  | 217,358.75                                                      | 0.00                                                  | 1,948,949.67                                                  |  |
| 06 August 2021          | 337,578.71                                            | 2,494,695.30                                                  | 222,027.95                                                      | 0.00                                                  | 2,005,714.43                                                  |  |
| 13 August 2021          | 334,968.94                                            | 2,458,739.20                                                  | 221,351.11                                                      | 0.00                                                  | 1,991,737.23                                                  |  |
| 20 August 2021          | 333,379.22                                            | 2,584,653.12                                                  | 220,392.20                                                      | 0.00                                                  | 2,044,994.09                                                  |  |
| 27 August 2021          | 345,566.12                                            | 2,511,243.70                                                  | 227,356.97                                                      | 0.00                                                  | 2,054,385.22                                                  |  |
| 03 September 2021       | 349,322.28                                            | 2,525,401.37                                                  | 219,797.34                                                      | 0.00                                                  | 2,093,505.72                                                  |  |
| 10 September 2021       | 336,140.27                                            | 2,535,370.71                                                  | 224,554.77                                                      | 0.00                                                  | 2,140,798.86                                                  |  |
| 17 September 2021       | 328,922.06                                            | 2,763,976.07                                                  | 198,595.56                                                      | 0.00                                                  | 2,186,615.15                                                  |  |
| 24 September 2021       | 338,465.64                                            | 2,949,267.27                                                  | 204,255.51                                                      | 0.00                                                  | 2,146,185.95                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                       |  |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|--|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                       |  |
|                         | Outstanding Notional<br>(US\$m) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$m) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / GBP / Basis<br>Swap |  |
| 01 April 2021           | 30.43                                                           | 76,219.57                                             | 330,988.71                                                    | 102,604.20                                                      | 8,402.32                                              |  |
| 09 April 2021           | 30.57                                                           | 80,710.00                                             | 335,888.64                                                    | 101,323.82                                                      | 10,744.54                                             |  |
| 16 April 2021           | 30.63                                                           | 80,487.32                                             | 341,367.76                                                    | 99,850.14                                                       | 10,886.13                                             |  |
| 23 April 2021           | 30.82                                                           | 52,216.59                                             | 340,731.67                                                    | 100,930.78                                                      | 6,947.22                                              |  |
| 30 April 2021           | 30.88                                                           | 51,325.80                                             | 345,508.83                                                    | 101,689.66                                                      | 6,936.80                                              |  |
| 07 May 2021             | 30.90                                                           | 50,856.30                                             | 342,695.15                                                    | 100,484.26                                                      | 6,301.66                                              |  |
| 14 May 2021             | 30.98                                                           | 50,550.47                                             | 345,607.88                                                    | 99,414.99                                                       | 6,940.84                                              |  |
| 21 May 2021             | 31.08                                                           | 50,486.90                                             | 347,775.05                                                    | 100,633.23                                                      | 6,412.72                                              |  |
| 28 May 2021             | 31.30                                                           | 53,413.13                                             | 354,542.49                                                    | 99,342.00                                                       | 6,509.00                                              |  |
| 04 June 2021            | 31.35                                                           | 51,232.02                                             | 359,260.72                                                    | 97,753.26                                                       | 6,614.99                                              |  |
| 11 June 2021            | 31.32                                                           | 52,091.95                                             | 372,584.50                                                    | 94,839.05                                                       | 6,510.35                                              |  |
| 18 June 2021            | 31.27                                                           | 54,633.00                                             | 378,565.05                                                    | 89,402.44                                                       | 6,796.36                                              |  |
| 25 June 2021            | 30.90                                                           | 56,993.78                                             | 376,949.57                                                    | 86,992.86                                                       | 6,609.73                                              |  |
| 02 July 2021            | 30.94                                                           | 54,694.82                                             | 363,987.67                                                    | 86,131.38                                                       | 6,662.74                                              |  |
| 09 July 2021            | 30.90                                                           | 57,739.15                                             | 363,206.05                                                    | 85,366.52                                                       | 7,134.44                                              |  |
| 16 July 2021            | 30.92                                                           | 54,781.82                                             | 369,143.75                                                    | 85,644.52                                                       | 6,898.44                                              |  |
| 23 July 2021            | 30.93                                                           | 56,209.76                                             | 371,294.84                                                    | 85,261.21                                                       | 6,794.21                                              |  |
| 30 July 2021            | 30.81                                                           | 56,298.61                                             | 367,789.59                                                    | 85,606.86                                                       | 7,875.50                                              |  |
| 06 August 2021          | 30.93                                                           | 57,150.96                                             | 370,833.40                                                    | 84,490.72                                                       | 5,632.05                                              |  |
| 13 August 2021          | 80.27                                                           | 54,834.02                                             | 365,875.61                                                    | 83,796.89                                                       | 5,414.64                                              |  |
| 20 August 2021          | 188.92                                                          | 54,615.62                                             | 370,188.05                                                    | 83,189.66                                                       | 5,400.26                                              |  |
| 27 August 2021          | 189.17                                                          | 70,908.62                                             | 371,696.08                                                    | 82,714.02                                                       | 6,164.62                                              |  |
| 03 September 2021       | 288.76                                                          | 64,550.00                                             | 374,901.48                                                    | 83,217.79                                                       | 5,947.27                                              |  |
| 10 September 2021       | 452.70                                                          | 55,310.51                                             | 380,073.11                                                    | 83,298.49                                                       | 5,545.75                                              |  |
| 17 September 2021       | 821.67                                                          | 54,312.34                                             | 392,719.01                                                    | 82,881.84                                                       | 7,674.74                                              |  |
| 24 September 2021       | 888.00                                                          | 58,701.45                                             | 380,484.39                                                    | 80,870.15                                                       | 7,557.46                                              |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |
| 01 April 2021           | 59,772.16                                                      | 1,292.43                                                         | 206,733.56                                             | 803,262.01                                                     | 35,998.83                                                        |
| 09 April 2021           | 61,052.76                                                      | 1,696.35                                                         | 207,166.76                                             | 808,451.34                                                     | 34,660.52                                                        |
| 16 April 2021           | 61,407.66                                                      | 1,852.63                                                         | 208,773.44                                             | 846,830.13                                                     | 34,681.03                                                        |
| 23 April 2021           | 59,395.96                                                      | 1,873.89                                                         | 199,585.23                                             | 794,413.26                                                     | 34,754.38                                                        |
| 30 April 2021           | 59,509.14                                                      | 1,873.24                                                         | 197,255.17                                             | 784,767.33                                                     | 34,213.20                                                        |
| 07 May 2021             | 59,440.36                                                      | 1,869.34                                                         | 195,443.84                                             | 778,942.17                                                     | 33,121.55                                                        |
| 14 May 2021             | 60,138.29                                                      | 1,889.99                                                         | 194,686.20                                             | 769,776.30                                                     | 33,244.06                                                        |
| 21 May 2021             | 60,047.35                                                      | 1,977.72                                                         | 196,801.54                                             | 768,714.28                                                     | 38,637.93                                                        |
| 28 May 2021             | 60,609.72                                                      | 2,470.75                                                         | 198,118.13                                             | 761,757.22                                                     | 38,937.57                                                        |
| 04 June 2021            | 60,839.81                                                      | 2,777.13                                                         | 196,533.18                                             | 755,253.04                                                     | 38,514.30                                                        |
| 11 June 2021            | 60,757.60                                                      | 2,833.70                                                         | 195,247.51                                             | 743,692.61                                                     | 36,906.82                                                        |
| 18 June 2021            | 59,779.81                                                      | 2,836.46                                                         | 192,807.47                                             | 727,903.71                                                     | 30,129.48                                                        |
| 25 June 2021            | 60,080.10                                                      | 2,949.54                                                         | 191,700.88                                             | 711,375.42                                                     | 27,389.27                                                        |
| 02 July 2021            | 59,478.22                                                      | 2,922.60                                                         | 191,526.17                                             | 708,332.56                                                     | 28,697.55                                                        |
| 09 July 2021            | 58,572.78                                                      | 3,015.42                                                         | 192,017.43                                             | 703,784.81                                                     | 26,996.58                                                        |
| 16 July 2021            | 58,603.09                                                      | 3,015.13                                                         | 189,662.90                                             | 726,146.55                                                     | 26,655.08                                                        |
| 23 July 2021            | 57,947.06                                                      | 3,147.48                                                         | 188,894.39                                             | 684,976.00                                                     | 25,662.57                                                        |
| 30 July 2021            | 60,267.26                                                      | 3,190.80                                                         | 189,684.47                                             | 680,370.50                                                     | 26,190.28                                                        |
| 06 August 2021          | 57,334.76                                                      | 3,207.27                                                         | 190,295.04                                             | 681,316.34                                                     | 26,320.56                                                        |
| 13 August 2021          | 56,613.51                                                      | 3,203.27                                                         | 186,573.08                                             | 653,944.53                                                     | 26,758.68                                                        |
| 20 August 2021          | 55,935.99                                                      | 3,408.15                                                         | 188,209.01                                             | 673,883.39                                                     | 24,782.65                                                        |
| 27 August 2021          | 56,751.54                                                      | 3,547.13                                                         | 207,194.24                                             | 747,802.97                                                     | 24,874.88                                                        |
| 03 September 2021       | 56,661.03                                                      | 3,605.07                                                         | 213,988.36                                             | 710,423.37                                                     | 24,203.55                                                        |
| 10 September 2021       | 55,417.36                                                      | 3,637.32                                                         | 210,693.17                                             | 700,791.66                                                     | 28,516.33                                                        |
| 17 September 2021       | 53,833.49                                                      | 7,259.47                                                         | 209,630.89                                             | 711,639.70                                                     | 30,873.62                                                        |
| 24 September 2021       | 54,409.55                                                      | 7,391.68                                                         | 213,319.51                                             | 666,373.94                                                     | 29,485.82                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 01 April 2021           | 146,080.53                                            | 1,644,883.35                                                  | 25.72                                                           | 773,251.17                                               | 4,895,266.32                                                     |  |
| 09 April 2021           | 146,789.67                                            | 1,639,852.15                                                  | 25.69                                                           | 981,158.29                                               | 4,903,061.31                                                     |  |
| 16 April 2021           | 146,821.66                                            | 1,647,369.50                                                  | 25.81                                                           | 779,228.27                                               | 4,900,119.87                                                     |  |
| 23 April 2021           | 146,894.43                                            | 1,628,746.90                                                  | 25.76                                                           | 597,380.04                                               | 4,705,891.73                                                     |  |
| 30 April 2021           | 145,831.74                                            | 1,621,688.92                                                  | 25.76                                                           | 621,912.96                                               | 4,791,116.27                                                     |  |
| 07 May 2021             | 145,450.41                                            | 1,623,586.20                                                  | 25.74                                                           | 615,931.95                                               | 4,705,145.54                                                     |  |
| 14 May 2021             | 144,739.89                                            | 1,628,262.94                                                  | 25.81                                                           | 595,835.17                                               | 4,445,729.53                                                     |  |
| 21 May 2021             | 144,612.84                                            | 1,618,941.01                                                  | 25.81                                                           | 588,482.81                                               | 4,471,279.12                                                     |  |
| 28 May 2021             | 145,576.22                                            | 1,613,399.69                                                  | 25.82                                                           | 677,568.07                                               | 4,460,660.04                                                     |  |
| 04 June 2021            | 145,442.75                                            | 1,618,441.41                                                  | 25.83                                                           | 620,972.96                                               | 4,370,612.39                                                     |  |
| 11 June 2021            | 144,031.72                                            | 1,621,872.85                                                  | 25.83                                                           | 552,902.53                                               | 4,325,915.68                                                     |  |
| 18 June 2021            | 143,109.43                                            | 1,596,631.45                                                  | 25.81                                                           | 512,503.73                                               | 4,266,302.22                                                     |  |
| 25 June 2021            | 142,351.80                                            | 1,608,338.86                                                  | 25.81                                                           | 509,602.36                                               | 4,208,780.89                                                     |  |
| 02 July 2021            | 142,485.40                                            | 1,606,297.89                                                  | 25.81                                                           | 494,886.60                                               | 4,222,065.08                                                     |  |
| 09 July 2021            | 142,380.63                                            | 1,609,849.94                                                  | 0.05                                                            | 501,989.76                                               | 4,081,101.18                                                     |  |
| 16 July 2021            | 143,274.04                                            | 1,604,672.23                                                  | 0.08                                                            | 490,863.81                                               | 4,091,856.32                                                     |  |
| 23 July 2021            | 142,606.99                                            | 1,607,362.26                                                  | 0.08                                                            | 560,509.60                                               | 4,116,454.61                                                     |  |
| 30 July 2021            | 141,716.16                                            | 1,613,510.65                                                  | 0.08                                                            | 700,271.47                                               | 4,098,262.11                                                     |  |
| 06 August 2021          | 141,533.66                                            | 1,621,371.69                                                  | 0.08                                                            | 701,282.34                                               | 4,203,595.35                                                     |  |
| 13 August 2021          | 142,013.69                                            | 1,633,891.34                                                  | 0.08                                                            | 644,810.79                                               | 4,178,736.86                                                     |  |
| 20 August 2021          | 142,220.47                                            | 1,690,661.63                                                  | 0.08                                                            | 639,958.58                                               | 4,598,674.98                                                     |  |
| 27 August 2021          | 142,409.63                                            | 1,704,330.90                                                  | 0.08                                                            | 833,161.28                                               | 4,729,246.55                                                     |  |
| 03 September 2021       | 142,634.10                                            | 1,722,227.71                                                  | 0.08                                                            | 890,214.03                                               | 4,853,660.24                                                     |  |
| 10 September 2021       | 140,547.61                                            | 1,729,679.31                                                  | 0.08                                                            | 606,840.55                                               | 4,800,563.65                                                     |  |
| 17 September 2021       | 140,666.75                                            | 1,729,646.71                                                  | 0.08                                                            | 578,371.52                                               | 4,804,301.96                                                     |  |
| 24 September 2021       | 139,752.15                                            | 1,701,013.32                                                  | 1.36                                                            | 557,478.67                                               | 4,597,867.24                                                     |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 01 April 2021           | 598,559.93                                                         | 677,253.57                                                   | 4,763,903.88                                                         | 617,658.06                                                             | 280,793.76                                                    |
| 09 April 2021           | 581,310.10                                                         | 856,205.94                                                   | 4,741,842.43                                                         | 596,106.38                                                             | 313,438.59                                                    |
| 16 April 2021           | 527,938.02                                                         | 665,405.15                                                   | 4,804,342.33                                                         | 557,469.18                                                             | 292,056.22                                                    |
| 23 April 2021           | 532,520.11                                                         | 479,310.64                                                   | 4,346,657.81                                                         | 563,869.07                                                             | 230,842.91                                                    |
| 30 April 2021           | 525,529.29                                                         | 495,270.76                                                   | 4,330,415.86                                                         | 557,998.90                                                             | 235,846.47                                                    |
| 07 May 2021             | 528,271.88                                                         | 488,767.29                                                   | 4,281,801.29                                                         | 555,432.90                                                             | 234,766.75                                                    |
| 14 May 2021             | 530,385.51                                                         | 472,249.91                                                   | 4,211,896.33                                                         | 552,906.10                                                             | 232,244.98                                                    |
| 21 May 2021             | 548,506.04                                                         | 468,988.61                                                   | 4,377,375.88                                                         | 580,141.18                                                             | 230,774.76                                                    |
| 28 May 2021             | 515,338.70                                                         | 558,694.48                                                   | 4,254,783.20                                                         | 552,606.05                                                             | 235,371.85                                                    |
| 04 June 2021            | 513,520.00                                                         | 508,048.88                                                   | 4,169,327.39                                                         | 543,992.16                                                             | 226,327.16                                                    |
| 11 June 2021            | 507,175.06                                                         | 448,773.87                                                   | 4,097,180.31                                                         | 534,933.48                                                             | 217,306.94                                                    |
| 18 June 2021            | 499,276.51                                                         | 420,273.31                                                   | 4,056,974.85                                                         | 500,646.69                                                             | 212,665.80                                                    |
| 25 June 2021            | 511,447.63                                                         | 424,113.28                                                   | 4,072,455.38                                                         | 487,362.47                                                             | 212,139.44                                                    |
| 02 July 2021            | 520,538.61                                                         | 410,270.29                                                   | 3,944,112.87                                                         | 502,438.03                                                             | 209,136.44                                                    |
| 09 July 2021            | 510,679.72                                                         | 430,840.49                                                   | 3,871,146.17                                                         | 493,958.04                                                             | 212,020.68                                                    |
| 16 July 2021            | 564,730.55                                                         | 420,580.69                                                   | 3,828,202.41                                                         | 556,124.27                                                             | 208,393.22                                                    |
| 23 July 2021            | 580,944.44                                                         | 485,345.92                                                   | 3,814,351.04                                                         | 559,601.76                                                             | 212,927.59                                                    |
| 30 July 2021            | 603,175.16                                                         | 624,384.97                                                   | 3,792,081.62                                                         | 572,164.60                                                             | 223,090.91                                                    |
| 06 August 2021          | 649,069.63                                                         | 613,608.26                                                   | 3,855,083.72                                                         | 614,684.38                                                             | 224,975.59                                                    |
| 13 August 2021          | 660,364.06                                                         | 558,430.92                                                   | 3,829,361.14                                                         | 609,278.34                                                             | 221,257.03                                                    |
| 20 August 2021          | 709,729.61                                                         | 545,748.28                                                   | 4,083,068.75                                                         | 612,476.80                                                             | 221,423.94                                                    |
| 27 August 2021          | 674,414.70                                                         | 726,893.77                                                   | 4,163,367.33                                                         | 580,811.87                                                             | 252,693.81                                                    |
| 03 September 2021       | 705,104.82                                                         | 789,607.42                                                   | 4,226,692.44                                                         | 585,594.54                                                             | 256,252.79                                                    |
| 10 September 2021       | 646,470.00                                                         | 511,978.66                                                   | 4,146,638.05                                                         | 559,599.51                                                             | 228,511.10                                                    |
| 17 September 2021       | 666,834.91                                                         | 482,690.44                                                   | 4,253,751.17                                                         | 544,318.41                                                             | 223,262.72                                                    |
| 24 September 2021       | 680,381.22                                                         | 471,559.63                                                   | 4,184,050.18                                                         | 558,231.34                                                             | 228,352.12                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|--|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |  |
| 01 April 2021           | 1,900,457.52                                                           | 122,776.15                                                               | 364,259.10                                                     | 3,575,281.15                                                           | 143,188.38                                                               |  |
| 09 April 2021           | 1,912,622.99                                                           | 122,581.91                                                               | 374,018.01                                                     | 3,587,220.99                                                           | 143,494.63                                                               |  |
| 16 April 2021           | 1,853,384.09                                                           | 112,873.55                                                               | 374,146.85                                                     | 3,461,289.62                                                           | 143,374.07                                                               |  |
| 23 April 2021           | 1,811,875.36                                                           | 113,276.86                                                               | 354,814.79                                                     | 3,447,225.02                                                           | 142,742.05                                                               |  |
| 30 April 2021           | 1,825,226.69                                                           | 112,439.76                                                               | 354,868.00                                                     | 3,458,816.26                                                           | 143,158.59                                                               |  |
| 07 May 2021             | 1,808,198.29                                                           | 113,754.47                                                               | 353,947.42                                                     | 3,443,083.63                                                           | 144,996.91                                                               |  |
| 14 May 2021             | 1,795,316.79                                                           | 116,486.42                                                               | 349,702.60                                                     | 3,422,315.15                                                           | 145,799.77                                                               |  |
| 21 May 2021             | 1,835,568.70                                                           | 124,461.68                                                               | 351,063.58                                                     | 3,473,300.07                                                           | 146,712.76                                                               |  |
| 28 May 2021             | 1,822,691.22                                                           | 122,412.67                                                               | 351,186.34                                                     | 3,442,304.66                                                           | 148,244.62                                                               |  |
| 04 June 2021            | 1,823,007.98                                                           | 124,256.33                                                               | 350,327.30                                                     | 3,439,173.01                                                           | 148,218.02                                                               |  |
| 11 June 2021            | 1,822,630.14                                                           | 128,318.34                                                               | 351,463.73                                                     | 3,486,868.73                                                           | 149,727.62                                                               |  |
| 18 June 2021            | 1,787,678.80                                                           | 129,076.09                                                               | 349,177.38                                                     | 3,505,996.44                                                           | 162,087.10                                                               |  |
| 25 June 2021            | 1,794,503.45                                                           | 137,894.49                                                               | 351,372.06                                                     | 3,477,788.77                                                           | 160,408.82                                                               |  |
| 02 July 2021            | 1,798,274.40                                                           | 135,610.85                                                               | 350,528.94                                                     | 3,499,534.45                                                           | 152,974.95                                                               |  |
| 09 July 2021            | 1,808,712.90                                                           | 143,910.75                                                               | 346,025.57                                                     | 3,489,027.28                                                           | 155,630.37                                                               |  |
| 16 July 2021            | 1,822,048.23                                                           | 138,423.72                                                               | 344,860.02                                                     | 3,532,774.56                                                           | 157,779.05                                                               |  |
| 23 July 2021            | 1,824,783.23                                                           | 147,053.26                                                               | 345,109.00                                                     | 3,519,164.05                                                           | 159,169.67                                                               |  |
| 30 July 2021            | 1,836,683.91                                                           | 156,573.03                                                               | 344,805.34                                                     | 3,506,518.09                                                           | 165,713.19                                                               |  |
| 06 August 2021          | 1,870,455.55                                                           | 160,390.43                                                               | 348,507.35                                                     | 3,583,349.61                                                           | 167,565.20                                                               |  |
| 13 August 2021          | 1,875,565.58                                                           | 169,365.31                                                               | 346,729.94                                                     | 3,555,628.41                                                           | 174,372.62                                                               |  |
| 20 August 2021          | 1,958,786.43                                                           | 180,058.94                                                               | 351,540.98                                                     | 3,771,220.86                                                           | 202,692.49                                                               |  |
| 27 August 2021          | 1,968,924.09                                                           | 180,434.18                                                               | 365,254.75                                                     | 3,806,107.32                                                           | 203,089.86                                                               |  |
| 03 September 2021       | 1,985,703.98                                                           | 186,210.71                                                               | 362,353.64                                                     | 3,851,751.43                                                           | 212,244.93                                                               |  |
| 10 September 2021       | 2,003,930.72                                                           | 156,759.72                                                               | 356,692.55                                                     | 3,887,807.64                                                           | 216,791.53                                                               |  |
| 17 September 2021       | 2,032,381.19                                                           | 162,583.84                                                               | 354,376.35                                                     | 4,037,990.52                                                           | 231,733.30                                                               |  |
| 24 September 2021       | 2,067,943.38                                                           | 165,284.42                                                               | 357,272.06                                                     | 3,902,608.36                                                           | 223,912.27                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|--|
|                         |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
| As At                   | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |  |
| 01 April 2021           | 189,119.19                                                      | 1,572,267.78                                                            | 25,553.93                                                                 | 35,833.67                                                        | 207,591.03                                                               |  |
| 09 April 2021           | 191,240.83                                                      | 1,578,634.58                                                            | 26,005.52                                                                 | 37,788.41                                                        | 210,084.16                                                               |  |
| 16 April 2021           | 193,645.58                                                      | 1,609,419.78                                                            | 26,725.88                                                                 | 37,949.67                                                        | 217,173.84                                                               |  |
| 23 April 2021           | 191,213.73                                                      | 1,598,973.05                                                            | 26,455.06                                                                 | 36,718.52                                                        | 211,939.32                                                               |  |
| 30 April 2021           | 190,917.27                                                      | 1,591,498.98                                                            | 26,783.52                                                                 | 36,742.01                                                        | 212,040.75                                                               |  |
| 07 May 2021             | 189,447.68                                                      | 1,575,535.17                                                            | 27,174.36                                                                 | 36,713.56                                                        | 211,819.56                                                               |  |
| 14 May 2021             | 191,670.24                                                      | 1,572,577.22                                                            | 28,575.12                                                                 | 38,030.24                                                        | 211,653.94                                                               |  |
| 21 May 2021             | 193,099.69                                                      | 1,641,741.48                                                            | 29,469.10                                                                 | 38,189.68                                                        | 242,555.63                                                               |  |
| 28 May 2021             | 190,997.74                                                      | 1,584,852.23                                                            | 29,114.44                                                                 | 36,984.52                                                        | 221,795.22                                                               |  |
| 04 June 2021            | 190,857.17                                                      | 1,592,982.90                                                            | 29,022.36                                                                 | 36,778.44                                                        | 224,337.29                                                               |  |
| 11 June 2021            | 190,173.40                                                      | 1,612,398.79                                                            | 30,964.63                                                                 | 36,643.38                                                        | 228,668.69                                                               |  |
| 18 June 2021            | 184,970.57                                                      | 1,556,569.56                                                            | 28,739.94                                                                 | 35,753.87                                                        | 215,725.37                                                               |  |
| 25 June 2021            | 185,523.84                                                      | 1,551,874.73                                                            | 29,955.98                                                                 | 35,875.67                                                        | 216,425.75                                                               |  |
| 02 July 2021            | 184,569.02                                                      | 1,545,085.65                                                            | 27,855.02                                                                 | 35,964.18                                                        | 215,447.59                                                               |  |
| 09 July 2021            | 180,652.98                                                      | 1,542,025.95                                                            | 29,794.34                                                                 | 36,236.16                                                        | 217,311.77                                                               |  |
| 16 July 2021            | 180,901.45                                                      | 1,579,211.31                                                            | 31,266.08                                                                 | 36,269.82                                                        | 220,538.16                                                               |  |
| 23 July 2021            | 179,053.41                                                      | 1,557,375.78                                                            | 30,312.51                                                                 | 36,282.44                                                        | 217,713.35                                                               |  |
| 30 July 2021            | 177,640.99                                                      | 1,561,062.47                                                            | 33,084.05                                                                 | 36,295.94                                                        | 216,314.15                                                               |  |
| 06 August 2021          | 179,812.35                                                      | 1,597,256.77                                                            | 34,247.55                                                                 | 37,312.20                                                        | 220,229.14                                                               |  |
| 13 August 2021          | 177,315.60                                                      | 1,567,701.04                                                            | 33,989.44                                                                 | 35,862.87                                                        | 212,754.76                                                               |  |
| 20 August 2021          | 179,510.98                                                      | 1,680,533.90                                                            | 37,462.80                                                                 | 36,401.38                                                        | 217,792.17                                                               |  |
| 27 August 2021          | 189,091.43                                                      | 1,706,723.81                                                            | 38,935.84                                                                 | 40,664.65                                                        | 224,053.01                                                               |  |
| 03 September 2021       | 188,531.51                                                      | 1,740,849.10                                                            | 41,049.24                                                                 | 39,829.45                                                        | 227,231.02                                                               |  |
| 10 September 2021       | 188,618.03                                                      | 1,771,867.20                                                            | 42,690.97                                                                 | 39,195.63                                                        | 230,694.52                                                               |  |
| 17 September 2021       | 189,832.27                                                      | 1,759,086.32                                                            | 38,466.49                                                                 | 39,143.18                                                        | 234,101.26                                                               |  |
| 24 September 2021       | 188,298.65                                                      | 1,757,386.36                                                            | 44,525.07                                                                 | 39,431.42                                                        | 236,942.42                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|--|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |  |
| 01 April 2021           | 2,305.92                                                                   | 17,481.37                                                        | 126,630.85                                                               | 1,329.31                                                                   | 10,963.66                                                     |  |
| 09 April 2021           | 2,320.18                                                                   | 17,939.78                                                        | 129,046.25                                                               | 1,343.91                                                                   | 11,343.50                                                     |  |
| 16 April 2021           | 2,333.02                                                                   | 17,987.39                                                        | 130,820.72                                                               | 1,354.32                                                                   | 11,664.31                                                     |  |
| 23 April 2021           | 2,235.00                                                                   | 17,547.04                                                        | 127,458.44                                                               | 1,360.13                                                                   | 11,069.45                                                     |  |
| 30 April 2021           | 2,246.97                                                                   | 17,584.50                                                        | 125,771.11                                                               | 1,351.11                                                                   | 11,057.04                                                     |  |
| 07 May 2021             | 2,235.23                                                                   | 17,570.20                                                        | 124,631.38                                                               | 1,343.62                                                                   | 10,921.50                                                     |  |
| 14 May 2021             | 3,120.44                                                                   | 17,569.51                                                        | 144,043.32                                                               | 1,552.53                                                                   | 11,598.10                                                     |  |
| 21 May 2021             | 3,156.79                                                                   | 18,858.35                                                        | 159,707.06                                                               | 1,558.87                                                                   | 11,813.23                                                     |  |
| 28 May 2021             | 2,863.41                                                                   | 18,124.58                                                        | 142,048.87                                                               | 1,454.84                                                                   | 11,352.47                                                     |  |
| 04 June 2021            | 2,758.89                                                                   | 18,160.81                                                        | 142,154.15                                                               | 1,589.04                                                                   | 11,483.75                                                     |  |
| 11 June 2021            | 2,853.55                                                                   | 18,213.01                                                        | 142,541.03                                                               | 1,558.53                                                                   | 11,353.06                                                     |  |
| 18 June 2021            | 2,783.71                                                                   | 18,045.19                                                        | 140,982.65                                                               | 1,555.91                                                                   | 11,319.83                                                     |  |
| 25 June 2021            | 2,835.38                                                                   | 18,027.02                                                        | 139,009.78                                                               | 1,517.04                                                                   | 11,429.71                                                     |  |
| 02 July 2021            | 2,954.63                                                                   | 18,070.62                                                        | 138,355.99                                                               | 1,498.35                                                                   | 11,359.01                                                     |  |
| 09 July 2021            | 3,067.96                                                                   | 18,158.03                                                        | 137,318.33                                                               | 1,583.62                                                                   | 11,207.84                                                     |  |
| 16 July 2021            | 3,128.78                                                                   | 18,033.22                                                        | 137,097.63                                                               | 1,633.83                                                                   | 11,196.18                                                     |  |
| 23 July 2021            | 3,863.89                                                                   | 17,856.78                                                        | 134,519.61                                                               | 1,552.99                                                                   | 11,071.55                                                     |  |
| 30 July 2021            | 4,111.56                                                                   | 17,905.91                                                        | 134,788.60                                                               | 1,911.18                                                                   | 11,091.02                                                     |  |
| 06 August 2021          | 4,336.89                                                                   | 17,970.82                                                        | 135,658.72                                                               | 1,967.26                                                                   | 11,286.18                                                     |  |
| 13 August 2021          | 4,671.85                                                                   | 17,896.88                                                        | 131,475.75                                                               | 1,820.93                                                                   | 11,121.93                                                     |  |
| 20 August 2021          | 4,876.77                                                                   | 18,026.30                                                        | 132,912.19                                                               | 1,938.71                                                                   | 11,131.29                                                     |  |
| 27 August 2021          | 6,064.50                                                                   | 18,746.23                                                        | 137,083.97                                                               | 1,698.59                                                                   | 12,059.88                                                     |  |
| 03 September 2021       | 7,265.95                                                                   | 18,311.54                                                        | 135,572.02                                                               | 1,741.89                                                                   | 11,769.68                                                     |  |
| 10 September 2021       | 7,077.22                                                                   | 18,267.89                                                        | 132,346.98                                                               | 1,777.07                                                                   | 11,814.02                                                     |  |
| 17 September 2021       | 5,429.20                                                                   | 18,324.83                                                        | 143,691.05                                                               | 2,105.67                                                                   | 11,948.50                                                     |  |
| 24 September 2021       | 6,266.72                                                                   | 18,408.75                                                        | 153,258.59                                                               | 2,235.30                                                                   | 11,952.23                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 01 April 2021           | 139,148.52                                                            | 1,164.20                                                                | 379,426                                 | 17,628                                       | 343,768                                                 |
| 09 April 2021           | 142,351.24                                                            | 1,178.44                                                                | 380,961                                 | 17,976                                       | 344,844                                                 |
| 16 April 2021           | 144,607.25                                                            | 1,184.99                                                                | 368,296                                 | 18,036                                       | 332,037                                                 |
| 23 April 2021           | 142,077.10                                                            | 1,191.92                                                                | 365,651                                 | 16,812                                       | 330,529                                                 |
| 30 April 2021           | 138,649.06                                                            | 1,194.65                                                                | 365,789                                 | 16,794                                       | 330,571                                                 |
| 07 May 2021             | 143,279.37                                                            | 1,185.44                                                                | 364,612                                 | 16,760                                       | 329,222                                                 |
| 14 May 2021             | 158,044.84                                                            | 2,040.96                                                                | 364,583                                 | 16,844                                       | 328,954                                                 |
| 21 May 2021             | 196,937.17                                                            | 2,048.67                                                                | 370,618                                 | 16,957                                       | 334,710                                                 |
| 28 May 2021             | 167,524.46                                                            | 1,725.30                                                                | 365,642                                 | 17,110                                       | 329,842                                                 |
| 04 June 2021            | 167,115.85                                                            | 1,633.27                                                                | 366,011                                 | 16,908                                       | 330,287                                                 |
| 11 June 2021            | 168,146.83                                                            | 1,631.13                                                                | 367,834                                 | 16,849                                       | 332,191                                                 |
| 18 June 2021            | 169,493.44                                                            | 1,625.25                                                                | 369,542                                 | 17,064                                       | 333,388                                                 |
| 25 June 2021            | 168,134.32                                                            | 1,629.44                                                                | 370,103                                 | 17,068                                       | 333,631                                                 |
| 02 July 2021            | 167,559.72                                                            | 1,629.38                                                                | 370,326                                 | 16,899                                       | 333,803                                                 |
| 09 July 2021            | 167,711.67                                                            | 1,684.79                                                                | 371,076                                 | 17,139                                       | 333,884                                                 |
| 16 July 2021            | 167,756.20                                                            | 1,675.05                                                                | 372,699                                 | 16,931                                       | 335,387                                                 |
| 23 July 2021            | 168,729.29                                                            | 1,853.22                                                                | 376,798                                 | 17,155                                       | 339,010                                                 |
| 30 July 2021            | 169,336.99                                                            | 1,995.14                                                                | 377,342                                 | 17,187                                       | 339,155                                                 |
| 06 August 2021          | 172,827.75                                                            | 1,955.43                                                                | 386,009                                 | 17,360                                       | 347,257                                                 |
| 13 August 2021          | 167,051.61                                                            | 2,055.87                                                                | 380,958                                 | 17,165                                       | 342,247                                                 |
| 20 August 2021          | 174,676.94                                                            | 2,184.76                                                                | 408,950                                 | 17,524                                       | 367,396                                                 |
| 27 August 2021          | 169,197.44                                                            | 2,062.10                                                                | 413,863                                 | 18,429                                       | 370,959                                                 |
| 03 September 2021       | 168,980.93                                                            | 2,110.15                                                                | 416,710                                 | 18,336                                       | 373,327                                                 |
| 10 September 2021       | 169,409.56                                                            | 2,233.65                                                                | 420,035                                 | 17,773                                       | 376,948                                                 |
| 17 September 2021       | 181,730.57                                                            | 2,630.25                                                                | 428,181                                 | 17,872                                       | 383,986                                                 |
| 24 September 2021       | 193,412.37                                                            | 2,818.63                                                                | 422,951                                 | 17,885                                       | 379,306                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 01 April 2021           | 18,030                                              | 13,137                                                        | 227,820                                                               | 11,274                                                                  | 4,492                                                             |
| 09 April 2021           | 18,141                                              | 13,170                                                        | 228,524                                                               | 11,407                                                                  | 4,806                                                             |
| 16 April 2021           | 18,223                                              | 13,182                                                        | 215,913                                                               | 11,473                                                                  | 4,855                                                             |
| 23 April 2021           | 18,310                                              | 13,256                                                        | 216,155                                                               | 11,602                                                                  | 3,557                                                             |
| 30 April 2021           | 18,424                                              | 13,241                                                        | 217,072                                                               | 11,729                                                                  | 3,554                                                             |
| 07 May 2021             | 18,630                                              | 13,242                                                        | 215,878                                                               | 11,903                                                                  | 3,518                                                             |
| 14 May 2021             | 18,785                                              | 13,250                                                        | 214,533                                                               | 12,001                                                                  | 3,595                                                             |
| 21 May 2021             | 18,951                                              | 13,317                                                        | 217,624                                                               | 12,149                                                                  | 3,641                                                             |
| 28 May 2021             | 18,690                                              | 13,287                                                        | 216,767                                                               | 12,205                                                                  | 3,824                                                             |
| 04 June 2021            | 18,816                                              | 13,319                                                        | 217,277                                                               | 12,343                                                                  | 3,589                                                             |
| 11 June 2021            | 18,794                                              | 13,288                                                        | 219,095                                                               | 12,337                                                                  | 3,561                                                             |
| 18 June 2021            | 19,090                                              | 13,294                                                        | 220,059                                                               | 12,588                                                                  | 3,771                                                             |
| 25 June 2021            | 19,404                                              | 13,317                                                        | 220,192                                                               | 12,915                                                                  | 3,752                                                             |
| 02 July 2021            | 19,624                                              | 13,331                                                        | 220,382                                                               | 13,123                                                                  | 3,569                                                             |
| 09 July 2021            | 20,053                                              | 13,097                                                        | 221,087                                                               | 13,457                                                                  | 4,043                                                             |
| 16 July 2021            | 20,381                                              | 13,109                                                        | 222,624                                                               | 13,723                                                                  | 3,823                                                             |
| 23 July 2021            | 20,633                                              | 13,116                                                        | 225,327                                                               | 13,960                                                                  | 4,040                                                             |
| 30 July 2021            | 21,000                                              | 13,098                                                        | 225,357                                                               | 14,282                                                                  | 4,090                                                             |
| 06 August 2021          | 21,392                                              | 13,240                                                        | 231,004                                                               | 14,600                                                                  | 4,121                                                             |
| 13 August 2021          | 21,546                                              | 13,150                                                        | 228,148                                                               | 14,837                                                                  | 4,016                                                             |
| 20 August 2021          | 24,030                                              | 13,486                                                        | 252,549                                                               | 17,199                                                                  | 4,039                                                             |
| 27 August 2021          | 24,475                                              | 13,623                                                        | 254,385                                                               | 17,649                                                                  | 4,807                                                             |
| 03 September 2021       | 25,047                                              | 13,586                                                        | 256,488                                                               | 18,160                                                                  | 4,751                                                             |
| 10 September 2021       | 25,315                                              | 13,578                                                        | 260,170                                                               | 18,394                                                                  | 4,195                                                             |
| 17 September 2021       | 26,323                                              | 13,582                                                        | 265,484                                                               | 19,387                                                                  | 4,290                                                             |
| 24 September 2021       | 25,761                                              | 13,570                                                        | 260,954                                                               | 18,820                                                                  | 4,315                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 01 April 2021           | 115,948                                                                   | 6,756                                                                       | 4,180                                           | 76,166                                                  | 835                                                       |
| 09 April 2021           | 116,320                                                                   | 6,734                                                                       | 4,260                                           | 76,907                                                  | 865                                                       |
| 16 April 2021           | 116,124                                                                   | 6,750                                                                       | 4,264                                           | 77,738                                                  | 862                                                       |
| 23 April 2021           | 114,374                                                                   | 6,708                                                                       | 3,930                                           | 77,589                                                  | 868                                                       |
| 30 April 2021           | 113,499                                                                   | 6,695                                                                       | 3,922                                           | 76,760                                                  | 879                                                       |
| 07 May 2021             | 113,345                                                                   | 6,727                                                                       | 3,912                                           | 76,654                                                  | 895                                                       |
| 14 May 2021             | 114,421                                                                   | 6,784                                                                       | 3,983                                           | 79,946                                                  | 943                                                       |
| 21 May 2021             | 117,086                                                                   | 6,802                                                                       | 4,085                                           | 85,238                                                  | 955                                                       |
| 28 May 2021             | 113,075                                                                   | 6,485                                                                       | 4,069                                           | 81,224                                                  | 951                                                       |
| 04 June 2021            | 113,011                                                                   | 6,473                                                                       | 4,001                                           | 81,230                                                  | 951                                                       |
| 11 June 2021            | 113,096                                                                   | 6,457                                                                       | 4,005                                           | 81,645                                                  | 1,003                                                     |
| 18 June 2021            | 113,330                                                                   | 6,502                                                                       | 4,078                                           | 81,930                                                  | 1,037                                                     |
| 25 June 2021            | 113,440                                                                   | 6,489                                                                       | 4,060                                           | 82,384                                                  | 1,078                                                     |
| 02 July 2021            | 113,421                                                                   | 6,501                                                                       | 4,041                                           | 82,253                                                  | 1,071                                                     |
| 09 July 2021            | 112,797                                                                   | 6,597                                                                       | 4,270                                           | 82,859                                                  | 1,141                                                     |
| 16 July 2021            | 112,764                                                                   | 6,659                                                                       | 4,241                                           | 83,351                                                  | 1,214                                                     |
| 23 July 2021            | 113,683                                                                   | 6,674                                                                       | 4,267                                           | 83,511                                                  | 1,186                                                     |
| 30 July 2021            | 113,798                                                                   | 6,718                                                                       | 4,292                                           | 83,941                                                  | 1,272                                                     |
| 06 August 2021          | 116,253                                                                   | 6,793                                                                       | 4,288                                           | 87,807                                                  | 1,321                                                     |
| 13 August 2021          | 114,099                                                                   | 6,710                                                                       | 4,273                                           | 84,590                                                  | 1,344                                                     |
| 20 August 2021          | 114,847                                                                   | 6,832                                                                       | 4,278                                           | 86,643                                                  | 1,409                                                     |
| 27 August 2021          | 116,574                                                                   | 6,827                                                                       | 4,455                                           | 86,796                                                  | 1,399                                                     |
| 03 September 2021       | 116,840                                                                   | 6,888                                                                       | 4,415                                           | 87,063                                                  | 1,449                                                     |
| 10 September 2021       | 116,778                                                                   | 6,922                                                                       | 4,277                                           | 87,394                                                  | 1,524                                                     |
| 17 September 2021       | 118,503                                                                   | 6,937                                                                       | 4,334                                           | 89,472                                                  | 1,581                                                     |
| 24 September 2021       | 118,352                                                                   | 6,942                                                                       | 4,381                                           | 91,456                                                  | 1,712                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 01 April 2021           | 0                                                     | 73,093                                                        | 2                                                               | 357                                                   | 5,452                                                         |
| 09 April 2021           | 0                                                     | 73,297                                                        | 2                                                               | 408                                                   | 5,465                                                         |
| 16 April 2021           | 0                                                     | 58,374                                                        | 2                                                               | 391                                                   | 5,506                                                         |
| 23 April 2021           | 0                                                     | 58,217                                                        | 2                                                               | 210                                                   | 5,395                                                         |
| 30 April 2021           | 0                                                     | 57,552                                                        | 2                                                               | 207                                                   | 5,406                                                         |
| 07 May 2021             | 0                                                     | 57,727                                                        | 2                                                               | 207                                                   | 5,414                                                         |
| 14 May 2021             | 0                                                     | 58,570                                                        | 2                                                               | 204                                                   | 5,443                                                         |
| 21 May 2021             | 0                                                     | 58,505                                                        | 2                                                               | 202                                                   | 5,422                                                         |
| 28 May 2021             | 0                                                     | 59,381                                                        | 2                                                               | 253                                                   | 5,453                                                         |
| 04 June 2021            | 0                                                     | 59,928                                                        | 2                                                               | 201                                                   | 5,428                                                         |
| 11 June 2021            | 0                                                     | 60,733                                                        | 2                                                               | 203                                                   | 5,480                                                         |
| 18 June 2021            | 0                                                     | 60,658                                                        | 2                                                               | 237                                                   | 5,524                                                         |
| 25 June 2021            | 0                                                     | 60,967                                                        | 2                                                               | 252                                                   | 5,525                                                         |
| 02 July 2021            | 0                                                     | 60,264                                                        | 2                                                               | 205                                                   | 5,500                                                         |
| 09 July 2021            | 0                                                     | 61,308                                                        | 2                                                               | 240                                                   | 5,554                                                         |
| 16 July 2021            | 0                                                     | 61,194                                                        | 2                                                               | 202                                                   | 5,532                                                         |
| 23 July 2021            | 0                                                     | 61,863                                                        | 2                                                               | 238                                                   | 5,568                                                         |
| 30 July 2021            | 0                                                     | 62,662                                                        | 2                                                               | 249                                                   | 5,556                                                         |
| 06 August 2021          | 0                                                     | 63,684                                                        | 2                                                               | 242                                                   | 5,599                                                         |
| 13 August 2021          | 0                                                     | 63,493                                                        | 3                                                               | 241                                                   | 5,559                                                         |
| 20 August 2021          | 0                                                     | 65,878                                                        | 6                                                               | 241                                                   | 5,629                                                         |
| 27 August 2021          | 0                                                     | 66,159                                                        | 6                                                               | 339                                                   | 5,673                                                         |
| 03 September 2021       | 0                                                     | 67,052                                                        | 8                                                               | 340                                                   | 5,682                                                         |
| 10 September 2021       | 0                                                     | 68,234                                                        | 11                                                              | 240                                                   | 5,667                                                         |
| 17 September 2021       | 0                                                     | 69,110                                                        | 17                                                              | 238                                                   | 5,705                                                         |
| 24 September 2021       | 0                                                     | 68,577                                                        | 19                                                              | 239                                                   | 5,642                                                         |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 01 April 2021           | 638                                                             | 94                                                    | 1,358                                                         | 61                                                              | 2,482                                              |
| 09 April 2021           | 633                                                             | 148                                                   | 1,394                                                         | 73                                                              | 2,539                                              |
| 16 April 2021           | 632                                                             | 131                                                   | 1,387                                                         | 77                                                              | 2,513                                              |
| 23 April 2021           | 635                                                             | 77                                                    | 1,358                                                         | 83                                                              | 2,440                                              |
| 30 April 2021           | 635                                                             | 76                                                    | 1,357                                                         | 77                                                              | 2,431                                              |
| 07 May 2021             | 634                                                             | 72                                                    | 1,356                                                         | 77                                                              | 2,413                                              |
| 14 May 2021             | 633                                                             | 73                                                    | 1,353                                                         | 78                                                              | 2,425                                              |
| 21 May 2021             | 637                                                             | 70                                                    | 1,346                                                         | 82                                                              | 2,426                                              |
| 28 May 2021             | 634                                                             | 70                                                    | 1,343                                                         | 81                                                              | 2,425                                              |
| 04 June 2021            | 629                                                             | 71                                                    | 1,344                                                         | 82                                                              | 2,421                                              |
| 11 June 2021            | 623                                                             | 70                                                    | 1,345                                                         | 87                                                              | 2,416                                              |
| 18 June 2021            | 622                                                             | 70                                                    | 1,343                                                         | 93                                                              | 2,400                                              |
| 25 June 2021            | 618                                                             | 71                                                    | 1,347                                                         | 101                                                             | 2,399                                              |
| 02 July 2021            | 616                                                             | 71                                                    | 1,339                                                         | 100                                                             | 2,395                                              |
| 09 July 2021            | 617                                                             | 87                                                    | 1,336                                                         | 116                                                             | 2,395                                              |
| 16 July 2021            | 617                                                             | 69                                                    | 1,326                                                         | 116                                                             | 2,373                                              |
| 23 July 2021            | 617                                                             | 69                                                    | 1,332                                                         | 127                                                             | 2,386                                              |
| 30 July 2021            | 616                                                             | 87                                                    | 1,341                                                         | 127                                                             | 2,409                                              |
| 06 August 2021          | 613                                                             | 69                                                    | 1,334                                                         | 135                                                             | 2,412                                              |
| 13 August 2021          | 614                                                             | 66                                                    | 1,331                                                         | 135                                                             | 2,365                                              |
| 20 August 2021          | 613                                                             | 69                                                    | 1,323                                                         | 142                                                             | 2,377                                              |
| 27 August 2021          | 610                                                             | 87                                                    | 1,336                                                         | 144                                                             | 2,672                                              |
| 03 September 2021       | 612                                                             | 88                                                    | 1,340                                                         | 145                                                             | 2,687                                              |
| 10 September 2021       | 614                                                             | 75                                                    | 1,324                                                         | 147                                                             | 2,669                                              |
| 17 September 2021       | 610                                                             | 92                                                    | 1,279                                                         | 162                                                             | 2,657                                              |
| 24 September 2021       | 607                                                             | 73                                                    | 1,291                                                         | 167                                                             | 2,642                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                         |                                                           |                                                 |                                                         |                                                           |   |
|-------------------------|---------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---|
| As At                   | JPY / Floating                                          |                                                           | JPY / Overnight                                 |                                                         | HKD / Floating                                            |   |
|                         | Number of Outstanding Trades / JPY / Floating vs. Fixed | Number of Outstanding Trades / JPY / Overnight Index Swap | Number of Outstanding Trades / HKD / Basis Swap | Number of Outstanding Trades / HKD / Floating vs. Fixed | Number of Outstanding Trades / HKD / Overnight Index Swap |   |
| 01 April 2021           | 14,111                                                  | 338                                                       | 4,308                                           | 57,776                                                  |                                                           | 2 |
| 09 April 2021           | 14,157                                                  | 335                                                       | 4,350                                           | 57,846                                                  |                                                           | 2 |
| 16 April 2021           | 14,245                                                  | 334                                                       | 4,375                                           | 58,332                                                  |                                                           | 6 |
| 23 April 2021           | 13,888                                                  | 341                                                       | 4,383                                           | 57,707                                                  |                                                           | 2 |
| 30 April 2021           | 13,665                                                  | 340                                                       | 4,366                                           | 57,794                                                  |                                                           | 2 |
| 07 May 2021             | 13,645                                                  | 341                                                       | 4,343                                           | 58,073                                                  |                                                           | 2 |
| 14 May 2021             | 13,649                                                  | 342                                                       | 4,342                                           | 58,597                                                  |                                                           | 6 |
| 21 May 2021             | 13,502                                                  | 348                                                       | 4,358                                           | 58,533                                                  |                                                           | 6 |
| 28 May 2021             | 13,527                                                  | 348                                                       | 4,399                                           | 58,781                                                  |                                                           | 6 |
| 04 June 2021            | 13,511                                                  | 352                                                       | 4,397                                           | 59,206                                                  |                                                           | 6 |
| 11 June 2021            | 13,446                                                  | 352                                                       | 4,383                                           | 59,601                                                  |                                                           | 6 |
| 18 June 2021            | 13,238                                                  | 349                                                       | 4,400                                           | 59,603                                                  |                                                           | 6 |
| 25 June 2021            | 13,146                                                  | 347                                                       | 4,410                                           | 60,208                                                  |                                                           | 6 |
| 02 July 2021            | 13,124                                                  | 353                                                       | 4,406                                           | 60,389                                                  |                                                           | 6 |
| 09 July 2021            | 13,120                                                  | 358                                                       | 4,448                                           | 61,011                                                  |                                                           | 4 |
| 16 July 2021            | 13,113                                                  | 372                                                       | 4,476                                           | 61,117                                                  |                                                           | 6 |
| 23 July 2021            | 12,799                                                  | 377                                                       | 4,476                                           | 61,527                                                  |                                                           | 6 |
| 30 July 2021            | 12,663                                                  | 398                                                       | 4,469                                           | 61,870                                                  |                                                           | 6 |
| 06 August 2021          | 12,698                                                  | 400                                                       | 4,454                                           | 62,308                                                  |                                                           | 6 |
| 13 August 2021          | 12,056                                                  | 407                                                       | 4,494                                           | 62,634                                                  |                                                           | 6 |
| 20 August 2021          | 12,099                                                  | 401                                                       | 4,505                                           | 64,706                                                  |                                                           | 6 |
| 27 August 2021          | 14,588                                                  | 380                                                       | 4,537                                           | 65,289                                                  |                                                           | 6 |
| 03 September 2021       | 13,988                                                  | 390                                                       | 4,534                                           | 65,911                                                  |                                                           | 6 |
| 10 September 2021       | 13,992                                                  | 413                                                       | 4,490                                           | 66,462                                                  |                                                           | 6 |
| 17 September 2021       | 14,032                                                  | 451                                                       | 4,499                                           | 66,950                                                  |                                                           | 6 |
| 24 September 2021       | 13,650                                                  | 464                                                       | 4,486                                           | 66,459                                                  |                                                           | 7 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 01 April 2021           | 6,207                                                    | 115,813                                                          | 16,154                                                             | 2,973                                                        | 64,048                                                               |
| 09 April 2021           | 6,271                                                    | 115,780                                                          | 16,231                                                             | 3,014                                                        | 63,648                                                               |
| 16 April 2021           | 6,362                                                    | 116,455                                                          | 16,310                                                             | 3,018                                                        | 61,448                                                               |
| 23 April 2021           | 5,772                                                    | 116,376                                                          | 16,379                                                             | 2,891                                                        | 60,496                                                               |
| 30 April 2021           | 5,792                                                    | 118,038                                                          | 16,489                                                             | 2,891                                                        | 60,365                                                               |
| 07 May 2021             | 5,813                                                    | 116,354                                                          | 16,679                                                             | 2,909                                                        | 59,863                                                               |
| 14 May 2021             | 5,817                                                    | 111,397                                                          | 16,781                                                             | 2,920                                                        | 59,703                                                               |
| 21 May 2021             | 5,816                                                    | 112,165                                                          | 16,921                                                             | 2,920                                                        | 59,719                                                               |
| 28 May 2021             | 5,894                                                    | 110,134                                                          | 16,668                                                             | 2,984                                                        | 58,758                                                               |
| 04 June 2021            | 5,817                                                    | 109,641                                                          | 16,794                                                             | 2,973                                                        | 58,617                                                               |
| 11 June 2021            | 5,772                                                    | 109,942                                                          | 16,721                                                             | 2,950                                                        | 58,504                                                               |
| 18 June 2021            | 5,879                                                    | 111,093                                                          | 16,981                                                             | 2,966                                                        | 58,616                                                               |
| 25 June 2021            | 5,876                                                    | 110,056                                                          | 17,252                                                             | 2,964                                                        | 58,275                                                               |
| 02 July 2021            | 5,781                                                    | 110,935                                                          | 17,476                                                             | 2,920                                                        | 57,955                                                               |
| 09 July 2021            | 5,699                                                    | 108,697                                                          | 17,815                                                             | 2,984                                                        | 57,553                                                               |
| 16 July 2021            | 5,570                                                    | 109,755                                                          | 18,054                                                             | 2,943                                                        | 57,194                                                               |
| 23 July 2021            | 5,719                                                    | 112,412                                                          | 18,318                                                             | 2,966                                                        | 57,146                                                               |
| 30 July 2021            | 5,681                                                    | 111,124                                                          | 18,579                                                             | 2,973                                                        | 56,684                                                               |
| 06 August 2021          | 5,895                                                    | 113,829                                                          | 18,915                                                             | 3,039                                                        | 57,643                                                               |
| 13 August 2021          | 5,726                                                    | 112,587                                                          | 19,037                                                             | 2,938                                                        | 57,267                                                               |
| 20 August 2021          | 6,054                                                    | 131,120                                                          | 21,453                                                             | 2,993                                                        | 61,334                                                               |
| 27 August 2021          | 6,339                                                    | 131,119                                                          | 21,930                                                             | 3,083                                                        | 61,512                                                               |
| 03 September 2021       | 6,272                                                    | 132,292                                                          | 22,437                                                             | 3,092                                                        | 61,662                                                               |
| 10 September 2021       | 6,022                                                    | 133,876                                                          | 22,600                                                             | 3,028                                                        | 62,193                                                               |
| 17 September 2021       | 6,052                                                    | 137,438                                                          | 23,496                                                             | 3,055                                                        | 63,880                                                               |
| 24 September 2021       | 6,064                                                    | 132,231                                                          | 22,785                                                             | 3,034                                                        | 61,913                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 01 April 2021           | 5,903                                                                  | 2,798                                                         | 44,434                                                                | 3,743                                                                   | 5,212                                                         |
| 09 April 2021           | 5,897                                                                  | 2,843                                                         | 44,522                                                                | 3,770                                                                   | 5,273                                                         |
| 16 April 2021           | 5,871                                                                  | 2,859                                                         | 43,287                                                                | 3,810                                                                   | 5,291                                                         |
| 23 April 2021           | 5,839                                                                  | 2,697                                                         | 43,195                                                                | 3,844                                                                   | 5,077                                                         |
| 30 April 2021           | 5,838                                                                  | 2,669                                                         | 43,106                                                                | 3,892                                                                   | 5,080                                                         |
| 07 May 2021             | 5,859                                                                  | 2,638                                                         | 42,794                                                                | 3,932                                                                   | 5,083                                                         |
| 14 May 2021             | 5,830                                                                  | 2,607                                                         | 42,686                                                                | 4,034                                                                   | 5,075                                                         |
| 21 May 2021             | 5,815                                                                  | 2,601                                                         | 43,241                                                                | 4,089                                                                   | 5,121                                                         |
| 28 May 2021             | 5,726                                                                  | 2,588                                                         | 42,974                                                                | 4,086                                                                   | 5,173                                                         |
| 04 June 2021            | 5,752                                                                  | 2,579                                                         | 42,920                                                                | 4,102                                                                   | 5,108                                                         |
| 11 June 2021            | 5,721                                                                  | 2,543                                                         | 42,841                                                                | 4,173                                                                   | 5,116                                                         |
| 18 June 2021            | 5,854                                                                  | 2,544                                                         | 42,827                                                                | 4,266                                                                   | 5,186                                                         |
| 25 June 2021            | 5,838                                                                  | 2,483                                                         | 43,221                                                                | 4,461                                                                   | 5,256                                                         |
| 02 July 2021            | 5,824                                                                  | 2,465                                                         | 43,284                                                                | 4,507                                                                   | 5,233                                                         |
| 09 July 2021            | 5,891                                                                  | 2,470                                                         | 43,329                                                                | 4,612                                                                   | 5,299                                                         |
| 16 July 2021            | 5,975                                                                  | 2,464                                                         | 43,483                                                                | 4,697                                                                   | 5,266                                                         |
| 23 July 2021            | 6,036                                                                  | 2,476                                                         | 43,926                                                                | 4,734                                                                   | 5,349                                                         |
| 30 July 2021            | 6,077                                                                  | 2,472                                                         | 44,234                                                                | 4,781                                                                   | 5,358                                                         |
| 06 August 2021          | 6,090                                                                  | 2,463                                                         | 45,560                                                                | 4,908                                                                   | 5,414                                                         |
| 13 August 2021          | 6,045                                                                  | 2,434                                                         | 45,266                                                                | 4,877                                                                   | 5,428                                                         |
| 20 August 2021          | 6,347                                                                  | 2,496                                                         | 47,496                                                                | 5,119                                                                   | 5,530                                                         |
| 27 August 2021          | 6,303                                                                  | 2,604                                                         | 47,837                                                                | 5,149                                                                   | 5,729                                                         |
| 03 September 2021       | 6,333                                                                  | 2,575                                                         | 47,926                                                                | 5,196                                                                   | 5,709                                                         |
| 10 September 2021       | 6,286                                                                  | 2,495                                                         | 48,519                                                                | 5,275                                                                   | 5,604                                                         |
| 17 September 2021       | 6,391                                                                  | 2,489                                                         | 50,198                                                                | 5,715                                                                   | 5,613                                                         |
| 24 September 2021       | 6,205                                                                  | 2,488                                                         | 50,494                                                                | 5,602                                                                   | 5,636                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 01 April 2021           | 139,239                                                               | 7,350                                                                   | 3,900                                                          | 73,414                                                                 | 782                                                                      |
| 09 April 2021           | 139,828                                                               | 7,413                                                                   | 3,956                                                          | 73,749                                                                 | 805                                                                      |
| 16 April 2021           | 129,760                                                               | 7,455                                                                   | 3,979                                                          | 74,187                                                                 | 832                                                                      |
| 23 April 2021           | 129,442                                                               | 7,533                                                                   | 3,723                                                          | 74,441                                                                 | 838                                                                      |
| 30 April 2021           | 129,528                                                               | 7,593                                                                   | 3,729                                                          | 74,660                                                                 | 849                                                                      |
| 07 May 2021             | 129,365                                                               | 7,698                                                                   | 3,717                                                          | 74,256                                                                 | 889                                                                      |
| 14 May 2021             | 128,553                                                               | 7,704                                                                   | 3,764                                                          | 73,691                                                                 | 937                                                                      |
| 21 May 2021             | 129,341                                                               | 7,767                                                                   | 3,777                                                          | 75,621                                                                 | 997                                                                      |
| 28 May 2021             | 129,362                                                               | 7,595                                                                   | 3,801                                                          | 74,117                                                                 | 1,008                                                                    |
| 04 June 2021            | 129,870                                                               | 7,651                                                                   | 3,755                                                          | 74,359                                                                 | 1,039                                                                    |
| 11 June 2021            | 130,876                                                               | 7,531                                                                   | 3,756                                                          | 75,174                                                                 | 1,090                                                                    |
| 18 June 2021            | 133,559                                                               | 7,791                                                                   | 3,812                                                          | 74,200                                                                 | 906                                                                      |
| 25 June 2021            | 132,978                                                               | 7,868                                                                   | 3,814                                                          | 74,877                                                                 | 964                                                                      |
| 02 July 2021            | 133,197                                                               | 8,010                                                                   | 3,785                                                          | 74,976                                                                 | 1,000                                                                    |
| 09 July 2021            | 133,049                                                               | 8,170                                                                   | 3,800                                                          | 75,362                                                                 | 1,080                                                                    |
| 16 July 2021            | 133,828                                                               | 8,259                                                                   | 3,764                                                          | 76,345                                                                 | 1,118                                                                    |
| 23 July 2021            | 134,840                                                               | 8,340                                                                   | 3,798                                                          | 78,280                                                                 | 1,184                                                                    |
| 30 July 2021            | 134,887                                                               | 8,471                                                                   | 3,788                                                          | 78,734                                                                 | 1,300                                                                    |
| 06 August 2021          | 137,447                                                               | 8,567                                                                   | 3,832                                                          | 81,149                                                                 | 1,416                                                                    |
| 13 August 2021          | 136,068                                                               | 8,764                                                                   | 3,798                                                          | 79,139                                                                 | 1,436                                                                    |
| 20 August 2021          | 146,912                                                               | 10,521                                                                  | 3,896                                                          | 85,720                                                                 | 1,593                                                                    |
| 27 August 2021          | 148,204                                                               | 10,743                                                                  | 4,089                                                          | 86,961                                                                 | 1,706                                                                    |
| 03 September 2021       | 149,082                                                               | 10,915                                                                  | 4,054                                                          | 88,084                                                                 | 1,857                                                                    |
| 10 September 2021       | 150,320                                                               | 11,045                                                                  | 3,949                                                          | 89,311                                                                 | 2,066                                                                    |
| 17 September 2021       | 158,537                                                               | 11,863                                                                  | 3,991                                                          | 85,366                                                                 | 1,849                                                                    |
| 24 September 2021       | 155,526                                                               | 11,345                                                                  | 3,987                                                          | 84,749                                                                 | 2,036                                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 01 April 2021           | 1,098                                                           | 9,521                                                                   | 106                                                                       | 825                                                             | 6,032                                                                   |
| 09 April 2021           | 1,150                                                           | 9,715                                                                   | 105                                                                       | 848                                                             | 6,128                                                                   |
| 16 April 2021           | 1,148                                                           | 9,941                                                                   | 106                                                                       | 848                                                             | 6,186                                                                   |
| 23 April 2021           | 1,016                                                           | 9,917                                                                   | 107                                                                       | 756                                                             | 6,016                                                                   |
| 30 April 2021           | 1,017                                                           | 10,051                                                                  | 106                                                                       | 759                                                             | 6,021                                                                   |
| 07 May 2021             | 1,013                                                           | 10,086                                                                  | 106                                                                       | 760                                                             | 6,041                                                                   |
| 14 May 2021             | 1,030                                                           | 10,065                                                                  | 111                                                                       | 772                                                             | 6,907                                                                   |
| 21 May 2021             | 1,047                                                           | 10,670                                                                  | 114                                                                       | 804                                                             | 7,407                                                                   |
| 28 May 2021             | 1,058                                                           | 10,151                                                                  | 113                                                                       | 798                                                             | 6,712                                                                   |
| 04 June 2021            | 1,029                                                           | 10,066                                                                  | 111                                                                       | 784                                                             | 6,728                                                                   |
| 11 June 2021            | 1,032                                                           | 10,237                                                                  | 118                                                                       | 783                                                             | 6,760                                                                   |
| 18 June 2021            | 1,058                                                           | 9,556                                                                   | 112                                                                       | 795                                                             | 6,724                                                                   |
| 25 June 2021            | 1,056                                                           | 9,612                                                                   | 114                                                                       | 796                                                             | 6,715                                                                   |
| 02 July 2021            | 1,040                                                           | 9,724                                                                   | 125                                                                       | 784                                                             | 6,699                                                                   |
| 09 July 2021            | 1,070                                                           | 9,935                                                                   | 131                                                                       | 803                                                             | 6,620                                                                   |
| 16 July 2021            | 1,049                                                           | 9,909                                                                   | 163                                                                       | 782                                                             | 6,596                                                                   |
| 23 July 2021            | 1,076                                                           | 10,228                                                                  | 162                                                                       | 792                                                             | 6,587                                                                   |
| 30 July 2021            | 1,079                                                           | 10,037                                                                  | 167                                                                       | 798                                                             | 6,580                                                                   |
| 06 August 2021          | 1,097                                                           | 10,401                                                                  | 198                                                                       | 798                                                             | 6,639                                                                   |
| 13 August 2021          | 1,068                                                           | 10,179                                                                  | 206                                                                       | 792                                                             | 6,465                                                                   |
| 20 August 2021          | 1,081                                                           | 10,941                                                                  | 220                                                                       | 808                                                             | 6,594                                                                   |
| 27 August 2021          | 1,204                                                           | 11,119                                                                  | 352                                                                       | 869                                                             | 6,835                                                                   |
| 03 September 2021       | 1,197                                                           | 11,239                                                                  | 512                                                                       | 864                                                             | 6,820                                                                   |
| 10 September 2021       | 1,133                                                           | 11,380                                                                  | 396                                                                       | 821                                                             | 6,765                                                                   |
| 17 September 2021       | 1,142                                                           | 10,299                                                                  | 231                                                                       | 828                                                             | 7,005                                                                   |
| 24 September 2021       | 1,146                                                           | 10,554                                                                  | 263                                                                       | 830                                                             | 7,060                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 01 April 2021           | 90                                                                        | 822                                                          | 7,080                                                                | 56                                                                     |
| 09 April 2021           | 91                                                                        | 892                                                          | 7,255                                                                | 60                                                                     |
| 16 April 2021           | 93                                                                        | 893                                                          | 7,229                                                                | 56                                                                     |
| 23 April 2021           | 91                                                                        | 652                                                          | 7,024                                                                | 58                                                                     |
| 30 April 2021           | 90                                                                        | 649                                                          | 6,842                                                                | 56                                                                     |
| 07 May 2021             | 90                                                                        | 640                                                          | 6,819                                                                | 56                                                                     |
| 14 May 2021             | 96                                                                        | 676                                                          | 7,351                                                                | 73                                                                     |
| 21 May 2021             | 96                                                                        | 687                                                          | 8,712                                                                | 73                                                                     |
| 28 May 2021             | 95                                                                        | 708                                                          | 7,770                                                                | 67                                                                     |
| 04 June 2021            | 95                                                                        | 680                                                          | 7,729                                                                | 66                                                                     |
| 11 June 2021            | 95                                                                        | 669                                                          | 7,801                                                                | 66                                                                     |
| 18 June 2021            | 96                                                                        | 703                                                          | 7,907                                                                | 65                                                                     |
| 25 June 2021            | 94                                                                        | 699                                                          | 7,955                                                                | 65                                                                     |
| 02 July 2021            | 93                                                                        | 672                                                          | 7,970                                                                | 65                                                                     |
| 09 July 2021            | 98                                                                        | 713                                                          | 8,037                                                                | 71                                                                     |
| 16 July 2021            | 99                                                                        | 663                                                          | 8,033                                                                | 70                                                                     |
| 23 July 2021            | 98                                                                        | 698                                                          | 8,005                                                                | 79                                                                     |
| 30 July 2021            | 118                                                                       | 719                                                          | 8,000                                                                | 86                                                                     |
| 06 August 2021          | 128                                                                       | 717                                                          | 8,419                                                                | 85                                                                     |
| 13 August 2021          | 123                                                                       | 707                                                          | 7,865                                                                | 95                                                                     |
| 20 August 2021          | 125                                                                       | 720                                                          | 8,401                                                                | 105                                                                    |
| 27 August 2021          | 110                                                                       | 851                                                          | 8,492                                                                | 112                                                                    |
| 03 September 2021       | 119                                                                       | 845                                                          | 8,515                                                                | 116                                                                    |
| 10 September 2021       | 119                                                                       | 743                                                          | 8,461                                                                | 130                                                                    |
| 17 September 2021       | 133                                                                       | 755                                                          | 8,702                                                                | 143                                                                    |
| 24 September 2021       | 142                                                                       | 765                                                          | 9,011                                                                | 170                                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 30 September 2021       | 14,791,078.80                        | 1,379,165.47                              | 12,391,444.25                                     | 1,020,469.08                                        | 815,351.76                                                    |
| 08 October 2021         | 14,657,450.32                        | 1,218,800.50                              | 12,493,415.15                                     | 945,234.67                                          | 764,940.10                                                    |
| 15 October 2021         | 14,821,781.94                        | 1,220,457.38                              | 12,634,874.90                                     | 966,449.66                                          | 784,278.46                                                    |
| 22 October 2021         | 15,061,966.25                        | 1,164,171.72                              | 12,870,754.65                                     | 1,027,039.88                                        | 777,796.25                                                    |
| 29 October 2021         | 14,972,427.34                        | 1,149,750.11                              | 12,791,809.34                                     | 1,030,867.89                                        | 777,772.55                                                    |
| 05 November 2021        | 15,075,149.33                        | 1,148,744.83                              | 12,862,502.47                                     | 1,063,902.03                                        | 774,497.74                                                    |
| 12 November 2021        | 15,130,957.55                        | 1,141,374.45                              | 12,884,087.60                                     | 1,105,495.50                                        | 774,940.76                                                    |
| 19 November 2021        | 15,053,979.43                        | 1,125,495.51                              | 12,805,345.40                                     | 1,123,138.51                                        | 774,511.03                                                    |
| 26 November 2021        | 14,812,050.62                        | 1,127,678.29                              | 12,613,696.05                                     | 1,070,676.27                                        | 766,015.73                                                    |
| 03 December 2021        | 14,861,315.90                        | 1,146,995.60                              | 12,620,801.14                                     | 1,093,519.17                                        | 769,316.90                                                    |
| 10 December 2021        | 16,179,733.84                        | 2,001,870.94                              | 12,518,184.61                                     | 1,659,678.29                                        | 1,435,666.48                                                  |
| 17 December 2021        | 15,848,141.70                        | 1,888,465.15                              | 12,271,871.92                                     | 1,687,804.63                                        | 1,421,484.75                                                  |
| 24 December 2021        | 15,837,011.71                        | 1,924,212.41                              | 12,194,065.52                                     | 1,718,733.77                                        | 1,452,557.00                                                  |
| 31 December 2021        | 15,596,399.73                        | 1,773,740.63                              | 12,153,733.83                                     | 1,668,925.28                                        | 1,302,723.92                                                  |
| 07 January 2022         | 15,927,348.24                        | 1,844,760.15                              | 12,442,148.70                                     | 1,640,439.38                                        | 1,209,441.96                                                  |
| 14 January 2022         | 15,888,757.13                        | 1,692,286.58                              | 12,511,605.96                                     | 1,684,864.59                                        | 1,212,201.42                                                  |
| 21 January 2022         | 16,048,908.75                        | 1,672,482.20                              | 12,610,035.69                                     | 1,766,390.86                                        | 1,182,597.36                                                  |
| 28 January 2022         | 15,886,917.93                        | 1,634,389.08                              | 12,381,464.54                                     | 1,871,064.32                                        | 1,149,971.56                                                  |
| 04 February 2022        | 15,567,542.34                        | 1,639,116.44                              | 11,992,492.06                                     | 1,935,933.84                                        | 1,125,685.84                                                  |
| 11 February 2022        | 15,761,314.02                        | 1,552,717.04                              | 12,144,211.52                                     | 2,064,385.46                                        | 1,125,655.82                                                  |
| 18 February 2022        | 16,304,831.05                        | 1,794,289.86                              | 12,403,987.70                                     | 2,106,553.49                                        | 1,089,831.15                                                  |
| 25 February 2022        | 16,114,453.04                        | 1,618,092.94                              | 12,394,764.09                                     | 2,101,596.01                                        | 1,083,052.59                                                  |
| 04 March 2022           | 16,479,412.97                        | 1,741,738.75                              | 12,573,401.49                                     | 2,164,272.72                                        | 1,057,763.84                                                  |
| 11 March 2022           | 16,690,728.32                        | 1,712,966.94                              | 12,768,547.39                                     | 2,209,213.99                                        | 1,044,864.24                                                  |
| 18 March 2022           | 16,191,834.15                        | 1,505,087.08                              | 12,473,114.92                                     | 2,213,632.14                                        | 988,219.11                                                    |
| 25 March 2022           | 16,612,951.10                        | 1,633,265.31                              | 12,738,399.37                                     | 2,241,286.41                                        | 965,853.52                                                    |



## Interest Rate Position Time Series

| Interest Rate Positions | Position to Clear                                                     |                                                                         |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                         | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| As At                   |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |
| 30 September 2021       | 8,884,876.38                                                          | 658,019.69                                                              | 563,813.71                                                        | 3,506,567.87                                                              | 362,449.38                                                                  |
| 08 October 2021         | 9,030,943.96                                                          | 599,728.08                                                              | 453,860.41                                                        | 3,462,471.18                                                              | 345,506.59                                                                  |
| 15 October 2021         | 9,188,439.78                                                          | 618,887.76                                                              | 436,178.92                                                        | 3,446,435.12                                                              | 347,561.90                                                                  |
| 22 October 2021         | 9,269,897.04                                                          | 669,647.78                                                              | 386,375.47                                                        | 3,600,857.62                                                              | 357,392.10                                                                  |
| 29 October 2021         | 9,341,292.14                                                          | 680,494.77                                                              | 371,977.56                                                        | 3,450,517.20                                                              | 350,373.12                                                                  |
| 05 November 2021        | 9,433,686.68                                                          | 712,956.39                                                              | 374,247.08                                                        | 3,428,815.79                                                              | 350,945.64                                                                  |
| 12 November 2021        | 9,501,634.95                                                          | 748,037.61                                                              | 366,433.69                                                        | 3,382,452.65                                                              | 357,457.89                                                                  |
| 19 November 2021        | 9,387,430.77                                                          | 760,603.87                                                              | 350,984.49                                                        | 3,417,914.63                                                              | 362,534.64                                                                  |
| 26 November 2021        | 9,288,636.06                                                          | 712,993.12                                                              | 361,662.56                                                        | 3,325,059.99                                                              | 357,683.15                                                                  |
| 03 December 2021        | 9,342,094.26                                                          | 724,509.95                                                              | 377,678.70                                                        | 3,278,706.87                                                              | 369,009.22                                                                  |
| 10 December 2021        | 9,172,064.67                                                          | 1,284,829.76                                                            | 566,204.46                                                        | 3,346,119.94                                                              | 374,848.53                                                                  |
| 17 December 2021        | 9,057,193.70                                                          | 1,299,038.26                                                            | 466,980.40                                                        | 3,214,678.22                                                              | 388,766.37                                                                  |
| 24 December 2021        | 8,994,744.42                                                          | 1,341,635.68                                                            | 471,655.41                                                        | 3,199,321.11                                                              | 377,098.09                                                                  |
| 31 December 2021        | 8,967,818.69                                                          | 1,291,149.87                                                            | 471,016.71                                                        | 3,185,915.14                                                              | 377,775.40                                                                  |
| 07 January 2022         | 9,157,534.87                                                          | 1,249,031.01                                                            | 635,318.19                                                        | 3,284,613.83                                                              | 391,408.37                                                                  |
| 14 January 2022         | 9,342,019.93                                                          | 1,286,575.33                                                            | 480,085.16                                                        | 3,169,586.03                                                              | 398,289.26                                                                  |
| 21 January 2022         | 9,447,745.80                                                          | 1,353,035.42                                                            | 489,884.84                                                        | 3,162,289.88                                                              | 413,355.45                                                                  |
| 28 January 2022         | 9,295,484.29                                                          | 1,434,636.41                                                            | 484,417.52                                                        | 3,085,980.25                                                              | 436,427.91                                                                  |
| 04 February 2022        | 9,132,142.28                                                          | 1,486,213.41                                                            | 513,430.60                                                        | 2,860,349.78                                                              | 449,720.43                                                                  |
| 11 February 2022        | 9,342,026.05                                                          | 1,552,565.83                                                            | 427,061.22                                                        | 2,802,185.47                                                              | 511,819.63                                                                  |
| 18 February 2022        | 9,448,943.96                                                          | 1,504,934.78                                                            | 704,458.71                                                        | 2,955,043.74                                                              | 601,618.71                                                                  |
| 25 February 2022        | 9,517,461.17                                                          | 1,523,847.06                                                            | 535,040.35                                                        | 2,877,302.92                                                              | 577,748.95                                                                  |
| 04 March 2022           | 9,633,713.44                                                          | 1,561,377.79                                                            | 683,974.92                                                        | 2,939,688.05                                                              | 602,894.93                                                                  |
| 11 March 2022           | 9,776,339.59                                                          | 1,600,541.08                                                            | 668,102.70                                                        | 2,992,207.80                                                              | 608,672.91                                                                  |
| 18 March 2022           | 9,593,509.62                                                          | 1,586,262.06                                                            | 516,867.97                                                        | 2,879,605.31                                                              | 627,370.09                                                                  |
| 25 March 2022           | 9,704,367.71                                                          | 1,622,433.65                                                            | 667,411.79                                                        | 3,034,031.66                                                              | 618,852.76                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| By Product and Currency |                                                       |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 30 September 2021       | 344,950.47                                            | 2,766,177.22                                                  | 183,688.20                                                      | 0.00                                                  | 2,167,018.73                                                  |
| 08 October 2021         | 324,247.09                                            | 2,782,251.10                                                  | 191,871.97                                                      | 0.00                                                  | 2,174,183.31                                                  |
| 15 October 2021         | 329,601.73                                            | 2,848,644.45                                                  | 198,365.83                                                      | 0.00                                                  | 2,129,747.51                                                  |
| 22 October 2021         | 332,781.10                                            | 2,961,546.44                                                  | 209,208.09                                                      | 0.00                                                  | 2,179,374.01                                                  |
| 29 October 2021         | 320,859.70                                            | 2,978,417.05                                                  | 205,283.72                                                      | 0.00                                                  | 2,208,555.83                                                  |
| 05 November 2021        | 319,207.98                                            | 2,956,772.20                                                  | 201,756.60                                                      | 0.00                                                  | 2,238,487.49                                                  |
| 12 November 2021        | 326,875.22                                            | 2,956,035.52                                                  | 218,569.33                                                      | 0.00                                                  | 2,278,985.18                                                  |
| 19 November 2021        | 326,654.07                                            | 2,961,093.74                                                  | 231,199.76                                                      | 0.00                                                  | 2,291,830.67                                                  |
| 26 November 2021        | 330,731.03                                            | 2,942,795.90                                                  | 240,652.69                                                      | 0.00                                                  | 2,302,060.25                                                  |
| 03 December 2021        | 329,487.99                                            | 2,880,878.15                                                  | 245,683.58                                                      | 0.00                                                  | 2,333,751.10                                                  |
| 10 December 2021        | 357,672.56                                            | 2,875,614.13                                                  | 251,566.98                                                      | 0.00                                                  | 2,390,278.12                                                  |
| 17 December 2021        | 386,848.77                                            | 2,830,905.00                                                  | 272,995.13                                                      | 0.00                                                  | 2,385,432.57                                                  |
| 24 December 2021        | 385,180.28                                            | 2,799,023.88                                                  | 254,987.28                                                      | 0.00                                                  | 2,377,807.83                                                  |
| 31 December 2021        | 375,922.08                                            | 2,773,742.15                                                  | 260,931.53                                                      | 0.00                                                  | 2,365,144.02                                                  |
| 07 January 2022         | 429,239.96                                            | 2,940,435.42                                                  | 290,976.14                                                      | 0.00                                                  | 2,361,010.71                                                  |
| 14 January 2022         | 388,607.69                                            | 2,990,307.85                                                  | 305,474.34                                                      | 0.00                                                  | 2,390,427.33                                                  |
| 21 January 2022         | 379,320.45                                            | 3,015,142.84                                                  | 334,392.56                                                      | 0.00                                                  | 2,474,126.93                                                  |
| 28 January 2022         | 375,245.40                                            | 3,074,955.11                                                  | 376,382.56                                                      | 0.00                                                  | 2,501,641.77                                                  |
| 04 February 2022        | 387,676.31                                            | 2,952,696.33                                                  | 384,116.50                                                      | 0.00                                                  | 2,460,336.63                                                  |
| 11 February 2022        | 366,121.54                                            | 2,930,494.12                                                  | 454,473.52                                                      | 0.00                                                  | 2,534,537.40                                                  |
| 18 February 2022        | 447,660.35                                            | 2,952,488.08                                                  | 557,320.77                                                      | 0.00                                                  | 2,610,873.84                                                  |
| 25 February 2022        | 390,048.99                                            | 2,912,247.35                                                  | 559,515.95                                                      | 0.00                                                  | 2,675,308.75                                                  |
| 04 March 2022           | 474,941.90                                            | 2,907,211.54                                                  | 615,091.69                                                      | 0.00                                                  | 2,745,881.60                                                  |
| 11 March 2022           | 442,327.33                                            | 3,023,652.45                                                  | 635,381.50                                                      | 0.00                                                  | 2,764,948.62                                                  |
| 18 March 2022           | 424,569.75                                            | 2,870,615.20                                                  | 679,835.57                                                      | 0.00                                                  | 2,754,405.17                                                  |
| 25 March 2022           | 452,652.67                                            | 2,861,811.13                                                  | 689,237.96                                                      | 0.00                                                  | 2,765,718.67                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |
| 30 September 2021       | 990.01                                                           | 80,364.41                                              | 379,824.80                                                     | 80,499.33                                                        | 7,737.20                                               |
| 08 October 2021         | 992.21                                                           | 57,174.02                                              | 381,894.78                                                     | 79,690.01                                                        | 7,054.28                                               |
| 15 October 2021         | 1,196.40                                                         | 56,891.77                                              | 385,140.47                                                     | 79,439.38                                                        | 6,953.32                                               |
| 22 October 2021         | 1,627.41                                                         | 57,391.47                                              | 388,907.57                                                     | 82,239.37                                                        | 6,480.79                                               |
| 29 October 2021         | 1,836.03                                                         | 57,314.12                                              | 383,056.44                                                     | 80,673.01                                                        | 6,163.06                                               |
| 05 November 2021        | 1,934.87                                                         | 55,480.19                                              | 387,212.28                                                     | 78,164.94                                                        | 5,879.30                                               |
| 12 November 2021        | 2,233.02                                                         | 60,436.39                                              | 385,238.01                                                     | 75,444.96                                                        | 5,293.22                                               |
| 19 November 2021        | 2,275.97                                                         | 57,311.36                                              | 374,421.31                                                     | 75,311.07                                                        | 2,430.67                                               |
| 26 November 2021        | 2,270.91                                                         | 60,047.22                                              | 365,632.69                                                     | 77,264.61                                                        | 2,403.13                                               |
| 03 December 2021        | 2,306.32                                                         | 61,983.77                                              | 367,090.04                                                     | 82,189.03                                                        | 2,394.19                                               |
| 10 December 2021        | 2,346.50                                                         | 77,491.92                                              | 348,394.74                                                     | 90,190.08                                                        | 2,381.85                                               |
| 17 December 2021        | 2,545.03                                                         | 60,342.19                                              | 308,528.53                                                     | 98,846.52                                                        | 2,391.33                                               |
| 24 December 2021        | 2,887.98                                                         | 57,176.67                                              | 301,166.28                                                     | 97,317.12                                                        | 39,015.53                                              |
| 31 December 2021        | 2,888.66                                                         | 56,679.50                                              | 300,097.24                                                     | 97,981.10                                                        | 39,415.58                                              |
| 07 January 2022         | 2,981.62                                                         | 70,407.79                                              | 289,183.78                                                     | 99,945.17                                                        | 39,285.80                                              |
| 14 January 2022         | 3,251.81                                                         | 58,052.85                                              | 287,603.99                                                     | 101,824.71                                                       | 38,920.00                                              |
| 21 January 2022         | 3,417.81                                                         | 65,105.31                                              | 283,948.79                                                     | 108,161.15                                                       | 35,075.92                                              |
| 28 January 2022         | 3,475.14                                                         | 58,674.11                                              | 280,337.40                                                     | 111,687.73                                                       | 32,407.82                                              |
| 04 February 2022        | 3,557.11                                                         | 73,022.85                                              | 281,061.01                                                     | 116,450.12                                                       | 31,780.19                                              |
| 11 February 2022        | 3,578.33                                                         | 64,804.08                                              | 286,133.27                                                     | 124,994.92                                                       | 30,971.86                                              |
| 18 February 2022        | 3,976.49                                                         | 89,783.36                                              | 294,053.51                                                     | 125,666.55                                                       | 29,894.66                                              |
| 25 February 2022        | 3,992.30                                                         | 78,628.18                                              | 293,565.83                                                     | 124,588.94                                                       | 28,785.12                                              |
| 04 March 2022           | 3,957.44                                                         | 79,544.70                                              | 282,855.27                                                     | 127,786.30                                                       | 26,763.46                                              |
| 11 March 2022           | 4,314.27                                                         | 78,431.52                                              | 282,167.61                                                     | 138,429.87                                                       | 25,431.96                                              |
| 18 March 2022           | 4,492.99                                                         | 72,120.44                                              | 276,308.53                                                     | 126,775.26                                                       | 14,859.44                                              |
| 25 March 2022           | 4,674.36                                                         | 79,430.23                                              | 282,685.25                                                     | 125,373.05                                                       | 13,807.64                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 30 September 2021       | 54,136.82                                                     | 7,828.16                                                        | 217,446.74                                            | 658,052.39                                                    | 30,812.86                                                       |
| 08 October 2021         | 54,997.85                                                     | 8,777.55                                                        | 147,936.82                                            | 749,931.50                                                    | 32,130.19                                                       |
| 15 October 2021         | 55,861.01                                                     | 8,895.94                                                        | 143,587.02                                            | 717,874.56                                                    | 33,902.32                                                       |
| 22 October 2021         | 56,354.56                                                     | 14,771.86                                                       | 141,925.30                                            | 708,992.96                                                    | 41,221.38                                                       |
| 29 October 2021         | 56,049.41                                                     | 16,033.72                                                       | 141,640.36                                            | 702,438.39                                                    | 42,101.54                                                       |
| 05 November 2021        | 55,056.63                                                     | 16,396.00                                                       | 140,374.29                                            | 698,169.01                                                    | 43,270.40                                                       |
| 12 November 2021        | 52,913.64                                                     | 18,909.93                                                       | 133,524.86                                            | 648,314.22                                                    | 45,277.79                                                       |
| 19 November 2021        | 52,512.19                                                     | 20,088.77                                                       | 123,256.42                                            | 644,094.25                                                    | 48,898.02                                                       |
| 26 November 2021        | 51,389.95                                                     | 20,071.50                                                       | 121,738.67                                            | 623,741.00                                                    | 52,049.49                                                       |
| 03 December 2021        | 49,590.16                                                     | 22,553.46                                                       | 123,952.29                                            | 632,289.14                                                    | 56,819.32                                                       |
| 10 December 2021        | 49,870.57                                                     | 25,737.28                                                       | 793,727.24                                            | 295,555.62                                                    | 605,964.33                                                      |
| 17 December 2021        | 48,151.49                                                     | 24,336.64                                                       | 790,512.18                                            | 277,212.93                                                    | 603,169.28                                                      |
| 24 December 2021        | 28,332.27                                                     | 62,109.56                                                       | 789,701.60                                            | 274,470.57                                                    | 602,452.28                                                      |
| 31 December 2021        | 33,534.76                                                     | 61,916.33                                                       | 632,927.01                                            | 266,073.91                                                    | 538,641.56                                                      |
| 07 January 2022         | 34,162.45                                                     | 61,258.18                                                       | 537,510.14                                            | 262,046.11                                                    | 529,341.38                                                      |
| 14 January 2022         | 33,402.22                                                     | 61,980.92                                                       | 532,501.58                                            | 258,958.23                                                    | 536,878.43                                                      |
| 21 January 2022         | 33,081.14                                                     | 60,786.20                                                       | 517,299.61                                            | 252,434.19                                                    | 539,917.50                                                      |
| 28 January 2022         | 32,354.72                                                     | 55,796.67                                                       | 488,105.75                                            | 242,185.26                                                    | 537,493.88                                                      |
| 04 February 2022        | 31,506.23                                                     | 52,251.69                                                       | 466,149.62                                            | 236,225.43                                                    | 534,432.26                                                      |
| 11 February 2022        | 31,661.70                                                     | 53,264.91                                                       | 449,507.43                                            | 227,716.04                                                    | 535,577.57                                                      |
| 18 February 2022        | 32,126.24                                                     | 52,694.05                                                       | 437,156.17                                            | 222,572.80                                                    | 534,096.67                                                      |
| 25 February 2022        | 31,569.94                                                     | 52,612.02                                                       | 423,177.78                                            | 217,654.26                                                    | 537,917.09                                                      |
| 04 March 2022           | 32,254.48                                                     | 52,029.85                                                       | 392,896.19                                            | 203,145.70                                                    | 536,156.37                                                      |
| 11 March 2022           | 31,010.01                                                     | 52,238.15                                                       | 371,625.30                                            | 195,169.02                                                    | 521,116.63                                                      |
| 18 March 2022           | 28,216.00                                                     | 55,859.93                                                       | 321,739.80                                            | 171,832.47                                                    | 510,552.04                                                      |
| 25 March 2022           | 28,422.58                                                     | 54,843.97                                                       | 294,835.93                                            | 156,988.56                                                    | 503,500.93                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |
| 30 September 2021       | 142,022.33                                            | 1,719,394.08                                                  | 1.36                                                            | 586,644.33                                               | 4,646,840.22                                                     |
| 08 October 2021         | 142,221.39                                            | 1,725,329.47                                                  | 1.36                                                            | 540,166.91                                               | 4,624,827.13                                                     |
| 15 October 2021         | 144,493.44                                            | 1,754,831.64                                                  | 1.36                                                            | 538,930.10                                               | 4,742,775.25                                                     |
| 22 October 2021         | 146,458.91                                            | 1,774,851.92                                                  | 1.36                                                            | 479,134.15                                               | 4,800,727.19                                                     |
| 29 October 2021         | 146,709.94                                            | 1,764,339.99                                                  | 1.36                                                            | 477,062.93                                               | 4,698,952.22                                                     |
| 05 November 2021        | 145,024.25                                            | 1,783,503.98                                                  | 0.08                                                            | 482,778.82                                               | 4,743,300.88                                                     |
| 12 November 2021        | 144,427.58                                            | 1,795,322.21                                                  | 436.47                                                          | 470,817.18                                               | 4,767,278.81                                                     |
| 19 November 2021        | 145,297.93                                            | 1,809,013.81                                                  | 436.66                                                          | 470,545.06                                               | 4,672,379.44                                                     |
| 26 November 2021        | 144,160.26                                            | 1,804,950.26                                                  | 442.48                                                          | 468,597.97                                               | 4,523,126.01                                                     |
| 03 December 2021        | 143,324.47                                            | 1,808,267.39                                                  | 468.46                                                          | 485,852.89                                               | 4,548,935.15                                                     |
| 10 December 2021        | 142,758.87                                            | 1,826,423.26                                                  | 468.18                                                          | 627,838.50                                               | 4,732,048.18                                                     |
| 17 December 2021        | 140,917.58                                            | 1,802,669.05                                                  | 467.89                                                          | 507,453.09                                               | 4,618,972.36                                                     |
| 24 December 2021        | 140,530.67                                            | 1,792,072.50                                                  | 596.27                                                          | 512,607.67                                               | 4,621,192.20                                                     |
| 31 December 2021        | 143,833.47                                            | 1,793,373.45                                                  | 596.49                                                          | 524,962.99                                               | 4,621,768.30                                                     |
| 07 January 2022         | 144,361.52                                            | 1,808,122.99                                                  | 641.37                                                          | 623,954.94                                               | 4,747,187.24                                                     |
| 14 January 2022         | 145,114.89                                            | 1,826,446.35                                                  | 706.03                                                          | 529,089.58                                               | 4,724,459.99                                                     |
| 21 January 2022         | 144,433.27                                            | 1,843,895.50                                                  | 706.16                                                          | 531,247.63                                               | 4,707,406.30                                                     |
| 28 January 2022         | 145,734.47                                            | 1,610,032.07                                                  | 706.42                                                          | 534,221.53                                               | 4,639,958.21                                                     |
| 04 February 2022        | 145,910.03                                            | 1,616,921.74                                                  | 705.95                                                          | 534,577.43                                               | 4,413,744.70                                                     |
| 11 February 2022        | 147,425.47                                            | 1,637,227.53                                                  | 706.07                                                          | 493,886.67                                               | 4,496,441.46                                                     |
| 18 February 2022        | 148,005.42                                            | 1,664,181.45                                                  | 708.94                                                          | 641,789.91                                               | 4,627,691.78                                                     |
| 25 February 2022        | 148,105.03                                            | 1,667,820.10                                                  | 707.33                                                          | 549,347.84                                               | 4,596,597.87                                                     |
| 04 March 2022           | 144,214.25                                            | 1,691,133.12                                                  | 706.61                                                          | 623,378.25                                               | 4,710,919.78                                                     |
| 11 March 2022           | 147,593.91                                            | 1,700,730.49                                                  | 706.03                                                          | 647,556.93                                               | 4,770,869.19                                                     |
| 18 March 2022           | 149,095.86                                            | 1,711,635.04                                                  | 706.04                                                          | 522,701.79                                               | 4,660,102.50                                                     |
| 25 March 2022           | 147,513.10                                            | 1,724,924.00                                                  | 705.64                                                          | 645,025.74                                               | 4,917,849.18                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 30 September 2021       | 716,649.14                                                         | 504,713.49                                                   | 4,181,612.42                                                         | 569,519.45                                                             | 248,125.92                                                    |
| 08 October 2021         | 631,771.37                                                         | 433,138.48                                                   | 4,137,770.89                                                         | 489,190.82                                                             | 211,688.61                                                    |
| 15 October 2021         | 644,648.44                                                         | 428,736.34                                                   | 4,154,136.13                                                         | 495,321.29                                                             | 219,597.02                                                    |
| 22 October 2021         | 677,970.40                                                         | 381,958.08                                                   | 4,218,813.93                                                         | 534,194.77                                                             | 207,004.20                                                    |
| 29 October 2021         | 684,938.51                                                         | 374,103.60                                                   | 4,170,902.89                                                         | 527,538.49                                                             | 203,093.86                                                    |
| 05 November 2021        | 722,379.14                                                         | 375,050.14                                                   | 4,204,397.03                                                         | 551,323.59                                                             | 203,036.05                                                    |
| 12 November 2021        | 744,624.00                                                         | 375,196.38                                                   | 4,210,571.17                                                         | 565,392.52                                                             | 202,320.18                                                    |
| 19 November 2021        | 744,928.25                                                         | 365,134.50                                                   | 4,208,671.57                                                         | 575,692.74                                                             | 203,330.84                                                    |
| 26 November 2021        | 677,924.60                                                         | 373,121.91                                                   | 4,163,287.29                                                         | 511,500.44                                                             | 200,229.64                                                    |
| 03 December 2021        | 683,499.02                                                         | 388,776.54                                                   | 4,130,510.68                                                         | 521,340.18                                                             | 200,945.44                                                    |
| 10 December 2021        | 683,404.94                                                         | 1,129,642.14                                                 | 4,263,685.41                                                         | 647,796.84                                                             | 228,926.43                                                    |
| 17 December 2021        | 685,444.13                                                         | 1,006,479.76                                                 | 4,223,243.51                                                         | 688,755.41                                                             | 214,685.51                                                    |
| 24 December 2021        | 698,383.29                                                         | 1,042,934.16                                                 | 4,220,513.15                                                         | 689,211.74                                                             | 214,635.58                                                    |
| 31 December 2021        | 705,969.60                                                         | 924,134.95                                                   | 4,217,709.75                                                         | 685,970.01                                                             | 210,229.73                                                    |
| 07 January 2022         | 655,295.53                                                         | 953,671.30                                                   | 4,418,655.31                                                         | 684,648.47                                                             | 224,709.47                                                    |
| 14 January 2022         | 674,748.35                                                         | 860,141.32                                                   | 4,417,488.31                                                         | 708,383.87                                                             | 209,508.26                                                    |
| 21 January 2022         | 719,009.49                                                         | 845,615.88                                                   | 4,448,335.90                                                         | 766,326.89                                                             | 211,982.84                                                    |
| 28 January 2022         | 785,521.91                                                         | 820,400.29                                                   | 4,456,944.37                                                         | 839,174.70                                                             | 208,011.52                                                    |
| 04 February 2022        | 844,420.21                                                         | 828,306.12                                                   | 4,264,298.22                                                         | 901,820.29                                                             | 221,153.10                                                    |
| 11 February 2022        | 891,790.14                                                         | 765,228.36                                                   | 4,301,396.74                                                         | 989,863.83                                                             | 218,809.54                                                    |
| 18 February 2022        | 832,090.03                                                         | 906,498.95                                                   | 4,455,937.95                                                         | 948,811.25                                                             | 261,900.61                                                    |
| 25 February 2022        | 822,262.38                                                         | 797,568.88                                                   | 4,395,271.74                                                         | 950,092.38                                                             | 238,702.38                                                    |
| 04 March 2022           | 828,544.46                                                         | 860,463.91                                                   | 4,507,324.29                                                         | 1,006,709.57                                                           | 261,152.42                                                    |
| 11 March 2022           | 857,027.53                                                         | 843,024.89                                                   | 4,655,302.59                                                         | 1,042,884.84                                                           | 258,444.71                                                    |
| 18 March 2022           | 835,410.31                                                         | 701,626.81                                                   | 4,504,380.67                                                         | 1,035,373.56                                                           | 240,535.99                                                    |
| 25 March 2022           | 862,950.50                                                         | 768,541.22                                                   | 4,674,624.83                                                         | 1,052,089.32                                                           | 257,537.21                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 30 September 2021       | 2,056,718.66                                                           | 168,906.26                                                               | 368,086.44                                                     | 3,892,532.65                                                           | 223,539.88                                                               |
| 08 October 2021         | 2,089,076.07                                                           | 166,972.03                                                               | 338,058.27                                                     | 3,941,087.95                                                           | 226,671.52                                                               |
| 15 October 2021         | 2,174,879.83                                                           | 172,355.64                                                               | 335,471.09                                                     | 3,932,776.74                                                           | 232,562.09                                                               |
| 22 October 2021         | 2,222,453.01                                                           | 171,019.53                                                               | 338,576.29                                                     | 4,009,332.61                                                           | 242,620.80                                                               |
| 29 October 2021         | 2,245,646.34                                                           | 174,158.18                                                               | 337,417.64                                                     | 4,008,143.52                                                           | 247,676.60                                                               |
| 05 November 2021        | 2,252,967.10                                                           | 180,526.07                                                               | 336,127.17                                                     | 4,035,260.40                                                           | 251,562.73                                                               |
| 12 November 2021        | 2,260,442.48                                                           | 191,631.34                                                               | 331,634.44                                                     | 4,047,994.33                                                           | 261,618.92                                                               |
| 19 November 2021        | 2,216,080.97                                                           | 193,580.31                                                               | 327,495.78                                                     | 4,026,482.15                                                           | 266,338.51                                                               |
| 26 November 2021        | 2,178,753.40                                                           | 193,468.05                                                               | 325,579.10                                                     | 3,963,155.39                                                           | 273,131.42                                                               |
| 03 December 2021        | 2,172,712.87                                                           | 195,351.51                                                               | 326,877.11                                                     | 3,990,035.06                                                           | 277,161.79                                                               |
| 10 December 2021        | 2,139,147.74                                                           | 269,956.37                                                               | 371,263.49                                                     | 3,952,042.17                                                           | 398,196.83                                                               |
| 17 December 2021        | 2,097,245.69                                                           | 266,947.39                                                               | 387,513.78                                                     | 3,906,683.06                                                           | 399,712.88                                                               |
| 24 December 2021        | 2,081,888.75                                                           | 273,969.57                                                               | 387,592.92                                                     | 3,858,759.98                                                           | 407,597.39                                                               |
| 31 December 2021        | 2,066,444.67                                                           | 270,922.48                                                               | 375,194.32                                                     | 3,837,172.60                                                           | 392,648.52                                                               |
| 07 January 2022         | 2,127,112.43                                                           | 256,631.20                                                               | 396,315.38                                                     | 3,843,683.77                                                           | 377,132.39                                                               |
| 14 January 2022         | 2,150,996.01                                                           | 264,639.84                                                               | 367,888.78                                                     | 3,864,540.76                                                           | 385,138.19                                                               |
| 21 January 2022         | 2,208,920.39                                                           | 274,892.36                                                               | 363,897.13                                                     | 3,882,327.51                                                           | 393,375.39                                                               |
| 28 January 2022         | 2,132,729.27                                                           | 289,182.25                                                               | 359,710.38                                                     | 3,755,447.32                                                           | 405,989.89                                                               |
| 04 February 2022        | 2,087,045.39                                                           | 291,885.98                                                               | 350,279.90                                                     | 3,669,329.99                                                           | 406,055.02                                                               |
| 11 February 2022        | 2,121,989.61                                                           | 309,841.08                                                               | 333,559.66                                                     | 3,722,714.89                                                           | 415,481.24                                                               |
| 18 February 2022        | 2,152,608.67                                                           | 342,964.75                                                               | 372,127.01                                                     | 3,772,969.74                                                           | 445,672.73                                                               |
| 25 February 2022        | 2,170,519.25                                                           | 334,125.83                                                               | 342,467.11                                                     | 3,789,210.64                                                           | 442,282.62                                                               |
| 04 March 2022           | 2,202,958.19                                                           | 338,671.83                                                               | 371,525.73                                                     | 3,817,355.65                                                           | 442,567.06                                                               |
| 11 March 2022           | 2,215,475.72                                                           | 340,115.74                                                               | 361,910.32                                                     | 3,821,410.76                                                           | 449,359.54                                                               |
| 18 March 2022           | 2,181,441.65                                                           | 349,904.56                                                               | 333,222.56                                                     | 3,833,634.85                                                           | 459,435.81                                                               |
| 25 March 2022           | 2,248,872.06                                                           | 359,821.58                                                               | 359,760.50                                                     | 3,834,551.30                                                           | 458,897.44                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 30 September 2021       | 188,300.77                                                      | 1,711,430.15                                                            | 45,630.12                                                                 | 39,626.63                                                        | 227,680.86                                                               |
| 08 October 2021         | 173,395.77                                                      | 1,753,502.24                                                            | 47,862.20                                                                 | 34,618.75                                                        | 244,635.98                                                               |
| 15 October 2021         | 174,565.38                                                      | 1,800,854.41                                                            | 50,826.85                                                                 | 34,416.67                                                        | 244,064.67                                                               |
| 22 October 2021         | 174,424.81                                                      | 1,841,308.45                                                            | 54,282.53                                                                 | 34,521.50                                                        | 248,572.32                                                               |
| 29 October 2021         | 173,239.95                                                      | 1,794,791.38                                                            | 58,082.03                                                                 | 33,931.48                                                        | 247,450.27                                                               |
| 05 November 2021        | 172,131.56                                                      | 1,797,025.03                                                            | 57,754.48                                                                 | 34,548.33                                                        | 248,215.64                                                               |
| 12 November 2021        | 170,458.12                                                      | 1,798,349.41                                                            | 62,472.61                                                                 | 33,582.32                                                        | 246,421.85                                                               |
| 19 November 2021        | 169,373.58                                                      | 1,789,777.27                                                            | 63,126.37                                                                 | 32,940.98                                                        | 244,837.54                                                               |
| 26 November 2021        | 168,308.25                                                      | 1,753,171.53                                                            | 66,870.82                                                                 | 33,363.81                                                        | 242,061.84                                                               |
| 03 December 2021        | 169,673.05                                                      | 1,768,186.14                                                            | 73,452.78                                                                 | 33,701.54                                                        | 243,586.86                                                               |
| 10 December 2021        | 199,831.79                                                      | 1,686,948.78                                                            | 215,769.97                                                                | 40,717.89                                                        | 211,851.59                                                               |
| 17 December 2021        | 201,509.85                                                      | 1,590,333.52                                                            | 207,249.32                                                                | 40,155.92                                                        | 193,839.43                                                               |
| 24 December 2021        | 200,703.12                                                      | 1,580,806.70                                                            | 219,646.63                                                                | 40,201.40                                                        | 192,588.80                                                               |
| 31 December 2021        | 189,533.08                                                      | 1,580,447.27                                                            | 199,488.57                                                                | 37,129.74                                                        | 192,716.68                                                               |
| 07 January 2022         | 187,722.08                                                      | 1,593,326.55                                                            | 201,663.40                                                                | 36,560.69                                                        | 198,877.19                                                               |
| 14 January 2022         | 182,149.76                                                      | 1,615,618.72                                                            | 206,149.59                                                                | 35,266.26                                                        | 201,362.94                                                               |
| 21 January 2022         | 179,017.61                                                      | 1,608,634.83                                                            | 210,965.76                                                                | 34,886.24                                                        | 198,511.40                                                               |
| 28 January 2022         | 176,459.11                                                      | 1,577,519.19                                                            | 214,241.62                                                                | 33,161.17                                                        | 197,853.59                                                               |
| 04 February 2022        | 169,789.04                                                      | 1,521,835.85                                                            | 214,322.68                                                                | 33,334.90                                                        | 189,958.44                                                               |
| 11 February 2022        | 167,670.16                                                      | 1,545,890.00                                                            | 222,441.75                                                                | 33,768.77                                                        | 191,008.90                                                               |
| 18 February 2022        | 175,532.41                                                      | 1,561,597.41                                                            | 235,575.83                                                                | 37,085.04                                                        | 197,857.26                                                               |
| 25 February 2022        | 170,589.23                                                      | 1,575,947.59                                                            | 235,711.63                                                                | 34,368.04                                                        | 198,468.89                                                               |
| 04 March 2022           | 172,327.92                                                      | 1,580,903.20                                                            | 238,201.18                                                                | 36,054.50                                                        | 199,219.81                                                               |
| 11 March 2022           | 174,899.33                                                      | 1,609,394.55                                                            | 237,558.74                                                                | 34,697.49                                                        | 202,905.94                                                               |
| 18 March 2022           | 164,293.46                                                      | 1,501,972.99                                                            | 231,947.97                                                                | 32,235.56                                                        | 187,821.29                                                               |
| 25 March 2022           | 172,169.70                                                      | 1,515,804.44                                                            | 233,068.08                                                                | 34,998.02                                                        | 196,015.58                                                               |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 30 September 2021       | 7,365.03                                                                   | 18,339.92                                                        | 141,753.87                                                               | 2,462.08                                                                   | 11,972.32                                                     |
| 08 October 2021         | 8,730.67                                                                   | 16,576.87                                                        | 145,855.14                                                               | 2,620.31                                                                   | 11,323.75                                                     |
| 15 October 2021         | 8,198.75                                                                   | 16,348.31                                                        | 145,291.76                                                               | 3,562.81                                                                   | 11,322.58                                                     |
| 22 October 2021         | 14,954.04                                                                  | 16,371.93                                                        | 146,504.73                                                               | 5,698.89                                                                   | 11,314.91                                                     |
| 29 October 2021         | 14,556.56                                                                  | 16,526.86                                                        | 144,438.53                                                               | 4,429.08                                                                   | 11,436.71                                                     |
| 05 November 2021        | 13,980.01                                                                  | 16,492.86                                                        | 144,636.15                                                               | 4,517.39                                                                   | 11,358.71                                                     |
| 12 November 2021        | 14,828.44                                                                  | 16,740.41                                                        | 140,715.14                                                               | 5,098.45                                                                   | 11,442.59                                                     |
| 19 November 2021        | 14,569.22                                                                  | 15,548.36                                                        | 139,646.76                                                               | 5,003.69                                                                   | 11,671.47                                                     |
| 26 November 2021        | 14,932.58                                                                  | 15,557.12                                                        | 134,738.81                                                               | 5,248.18                                                                   | 11,518.45                                                     |
| 03 December 2021        | 15,123.84                                                                  | 15,562.37                                                        | 135,536.46                                                               | 5,473.53                                                                   | 11,459.55                                                     |
| 10 December 2021        | 55,210.58                                                                  | 18,129.75                                                        | 100,519.28                                                               | 48,555.93                                                                  | 13,359.43                                                     |
| 17 December 2021        | 52,028.11                                                                  | 21,550.77                                                        | 99,467.54                                                                | 48,478.01                                                                  | 16,569.56                                                     |
| 24 December 2021        | 53,671.84                                                                  | 21,716.31                                                        | 99,191.90                                                                | 50,220.95                                                                  | 16,428.91                                                     |
| 31 December 2021        | 51,331.09                                                                  | 21,278.32                                                        | 98,924.38                                                                | 45,766.59                                                                  | 16,240.49                                                     |
| 07 January 2022         | 52,447.42                                                                  | 23,561.16                                                        | 99,903.54                                                                | 44,298.72                                                                  | 22,220.08                                                     |
| 14 January 2022         | 52,037.88                                                                  | 21,035.99                                                        | 100,678.20                                                               | 44,777.03                                                                  | 16,296.21                                                     |
| 21 January 2022         | 52,998.01                                                                  | 20,922.83                                                        | 99,721.72                                                                | 45,049.53                                                                  | 16,159.68                                                     |
| 28 January 2022         | 53,050.46                                                                  | 20,874.44                                                        | 98,848.99                                                                | 45,219.18                                                                  | 15,772.17                                                     |
| 04 February 2022        | 52,387.53                                                                  | 20,607.29                                                        | 97,462.44                                                                | 45,411.29                                                                  | 15,646.10                                                     |
| 11 February 2022        | 55,508.81                                                                  | 19,551.87                                                        | 98,383.27                                                                | 46,258.21                                                                  | 14,128.68                                                     |
| 18 February 2022        | 60,550.35                                                                  | 22,768.63                                                        | 99,226.15                                                                | 47,261.17                                                                  | 18,377.21                                                     |
| 25 February 2022        | 61,039.07                                                                  | 20,028.65                                                        | 99,304.25                                                                | 48,260.44                                                                  | 14,368.65                                                     |
| 04 March 2022           | 59,000.72                                                                  | 21,968.09                                                        | 101,658.06                                                               | 49,358.15                                                                  | 18,246.19                                                     |
| 11 March 2022           | 59,898.70                                                                  | 21,656.34                                                        | 99,399.08                                                                | 49,863.00                                                                  | 18,333.86                                                     |
| 18 March 2022           | 57,951.15                                                                  | 18,741.17                                                        | 99,412.57                                                                | 49,320.79                                                                  | 14,431.53                                                     |
| 25 March 2022           | 57,675.11                                                                  | 21,648.41                                                        | 102,306.15                                                               | 49,435.03                                                                  | 18,610.25                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                   | Number of Outstanding Trades         |                                           |                                                   |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|
|                         |                                                                 |                                                                   | Asset Class Total                    | By Product                                |                                                   |
| As At                   | Outstanding Notional (US\$mn) / > 20 Years / Floating vs. Fixed | Outstanding Notional (US\$mn) / > 20 Years / Overnight Index Swap | Number of Outstanding Trades / Total | Number of Outstanding Trades / Basis Swap | Number of Outstanding Trades / Floating vs. Fixed |
| 30 September 2021       | 179,715.64                                                      | 3,046.27                                                          | 424,763                              | 18,539                                    | 379,959                                           |
| 08 October 2021         | 181,486.88                                                      | 3,187.11                                                          | 429,121                              | 17,163                                    | 384,840                                           |
| 15 October 2021         | 182,871.35                                                      | 3,622.24                                                          | 437,067                              | 17,293                                    | 391,960                                           |
| 22 October 2021         | 183,769.60                                                      | 4,269.32                                                          | 440,715                              | 17,132                                    | 394,976                                           |
| 29 October 2021         | 180,436.39                                                      | 4,426.96                                                          | 435,224                              | 17,073                                    | 388,543                                           |
| 05 November 2021        | 180,001.12                                                      | 4,237.77                                                          | 439,750                              | 17,061                                    | 392,560                                           |
| 12 November 2021        | 179,593.22                                                      | 4,453.22                                                          | 443,532                              | 16,934                                    | 395,410                                           |
| 19 November 2021        | 179,849.14                                                      | 4,827.67                                                          | 446,282                              | 16,887                                    | 397,512                                           |
| 26 November 2021        | 178,527.81                                                      | 5,524.79                                                          | 442,893                              | 16,875                                    | 393,696                                           |
| 03 December 2021        | 180,233.06                                                      | 5,615.53                                                          | 445,657                              | 16,863                                    | 395,677                                           |
| 10 December 2021        | 163,989.65                                                      | 24,191.77                                                         | 465,712                              | 28,307                                    | 393,719                                           |
| 17 December 2021        | 161,059.17                                                      | 24,633.50                                                         | 461,060                              | 27,664                                    | 389,522                                           |
| 24 December 2021        | 160,316.25                                                      | 24,415.67                                                         | 461,966                              | 28,562                                    | 388,503                                           |
| 31 December 2021        | 160,318.49                                                      | 22,798.02                                                         | 457,910                              | 27,253                                    | 386,292                                           |
| 07 January 2022         | 160,589.92                                                      | 23,617.77                                                         | 459,318                              | 26,476                                    | 389,134                                           |
| 14 January 2022         | 160,921.02                                                      | 23,738.18                                                         | 462,916                              | 25,866                                    | 392,774                                           |
| 21 January 2022         | 163,583.93                                                      | 22,782.92                                                         | 469,556                              | 25,613                                    | 398,324                                           |
| 28 January 2022         | 162,121.82                                                      | 24,206.21                                                         | 458,320                              | 24,910                                    | 386,329                                           |
| 04 February 2022        | 162,561.73                                                      | 24,051.05                                                         | 457,884                              | 25,143                                    | 384,958                                           |
| 11 February 2022        | 162,828.10                                                      | 24,990.53                                                         | 459,810                              | 24,004                                    | 386,963                                           |
| 18 February 2022        | 163,790.51                                                      | 25,717.41                                                         | 467,753                              | 24,707                                    | 391,900                                           |
| 25 February 2022        | 166,041.73                                                      | 30,084.04                                                         | 467,494                              | 23,719                                    | 392,327                                           |
| 04 March 2022           | 163,982.29                                                      | 29,764.22                                                         | 472,649                              | 23,780                                    | 396,171                                           |
| 11 March 2022           | 164,658.75                                                      | 29,533.44                                                         | 475,526                              | 22,927                                    | 398,704                                           |
| 18 March 2022           | 164,450.90                                                      | 29,698.31                                                         | 475,594                              | 21,769                                    | 398,465                                           |
| 25 March 2022           | 166,225.00                                                      | 30,299.86                                                         | 479,605                              | 21,548                                    | 401,601                                           |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         | By Product and Intention to Clear                   |                                                               |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 30 September 2021       | 26,266                                              | 13,608                                                        | 262,660                                                               | 19,230                                                                  | 4,931                                                             |
| 08 October 2021         | 27,118                                              | 12,899                                                        | 265,787                                                               | 20,017                                                                  | 4,264                                                             |
| 15 October 2021         | 27,814                                              | 13,030                                                        | 273,717                                                               | 20,640                                                                  | 4,263                                                             |
| 22 October 2021         | 28,608                                              | 12,822                                                        | 271,308                                                               | 21,376                                                                  | 4,310                                                             |
| 29 October 2021         | 29,608                                              | 12,887                                                        | 270,063                                                               | 22,363                                                                  | 4,186                                                             |
| 05 November 2021        | 30,129                                              | 12,873                                                        | 273,706                                                               | 22,842                                                                  | 4,188                                                             |
| 12 November 2021        | 31,188                                              | 12,918                                                        | 277,801                                                               | 23,738                                                                  | 4,016                                                             |
| 19 November 2021        | 31,884                                              | 12,978                                                        | 277,264                                                               | 24,345                                                                  | 3,909                                                             |
| 26 November 2021        | 32,323                                              | 12,951                                                        | 276,060                                                               | 24,828                                                                  | 3,924                                                             |
| 03 December 2021        | 33,118                                              | 12,985                                                        | 278,485                                                               | 25,565                                                                  | 3,878                                                             |
| 10 December 2021        | 43,687                                              | 23,713                                                        | 274,988                                                               | 35,987                                                                  | 4,594                                                             |
| 17 December 2021        | 43,875                                              | 23,690                                                        | 275,001                                                               | 36,157                                                                  | 3,974                                                             |
| 24 December 2021        | 44,902                                              | 24,409                                                        | 274,483                                                               | 37,082                                                                  | 4,153                                                             |
| 31 December 2021        | 44,366                                              | 23,110                                                        | 272,579                                                               | 36,663                                                                  | 4,143                                                             |
| 07 January 2022         | 43,709                                              | 21,845                                                        | 274,811                                                               | 35,768                                                                  | 4,631                                                             |
| 14 January 2022         | 44,277                                              | 21,575                                                        | 277,642                                                               | 36,306                                                                  | 4,291                                                             |
| 21 January 2022         | 45,620                                              | 21,114                                                        | 281,316                                                               | 37,274                                                                  | 4,499                                                             |
| 28 January 2022         | 47,082                                              | 20,685                                                        | 273,167                                                               | 38,561                                                                  | 4,225                                                             |
| 04 February 2022        | 47,784                                              | 20,350                                                        | 273,889                                                               | 39,227                                                                  | 4,793                                                             |
| 11 February 2022        | 48,844                                              | 20,110                                                        | 276,916                                                               | 39,928                                                                  | 3,894                                                             |
| 18 February 2022        | 51,147                                              | 19,543                                                        | 279,541                                                               | 41,503                                                                  | 5,165                                                             |
| 25 February 2022        | 51,449                                              | 19,225                                                        | 281,670                                                               | 41,845                                                                  | 4,495                                                             |
| 04 March 2022           | 52,699                                              | 18,741                                                        | 284,007                                                               | 42,835                                                                  | 5,040                                                             |
| 11 March 2022           | 53,895                                              | 18,396                                                        | 286,022                                                               | 43,802                                                                  | 4,532                                                             |
| 18 March 2022           | 55,361                                              | 17,663                                                        | 287,046                                                               | 44,986                                                                  | 4,107                                                             |
| 25 March 2022           | 56,456                                              | 17,252                                                        | 289,733                                                               | 45,903                                                                  | 4,297                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |  |
|                         | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |  |
| As At                   |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
| 30 September 2021       | 117,299                                                                   | 7,037                                                                       | 4,501                                           | 89,580                                                  | 1,689                                                     |  |
| 08 October 2021         | 119,053                                                                   | 7,101                                                                       | 4,297                                           | 89,884                                                  | 1,766                                                     |  |
| 15 October 2021         | 118,243                                                                   | 7,175                                                                       | 4,340                                           | 91,124                                                  | 1,860                                                     |  |
| 22 October 2021         | 123,668                                                                   | 7,233                                                                       | 4,338                                           | 92,388                                                  | 2,056                                                     |  |
| 29 October 2021         | 118,480                                                                   | 7,246                                                                       | 4,355                                           | 91,081                                                  | 2,149                                                     |  |
| 05 November 2021        | 118,855                                                                   | 7,288                                                                       | 4,377                                           | 91,620                                                  | 2,238                                                     |  |
| 12 November 2021        | 117,609                                                                   | 7,451                                                                       | 4,373                                           | 92,392                                                  | 2,532                                                     |  |
| 19 November 2021        | 120,248                                                                   | 7,540                                                                       | 4,390                                           | 93,101                                                  | 2,717                                                     |  |
| 26 November 2021        | 117,636                                                                   | 7,496                                                                       | 4,419                                           | 92,013                                                  | 2,949                                                     |  |
| 03 December 2021        | 117,193                                                                   | 7,553                                                                       | 4,440                                           | 91,475                                                  | 3,077                                                     |  |
| 10 December 2021        | 118,731                                                                   | 7,700                                                                       | 4,622                                           | 90,406                                                  | 3,239                                                     |  |
| 17 December 2021        | 114,521                                                                   | 7,718                                                                       | 4,431                                           | 90,270                                                  | 3,378                                                     |  |
| 24 December 2021        | 114,020                                                                   | 7,820                                                                       | 4,420                                           | 90,231                                                  | 3,487                                                     |  |
| 31 December 2021        | 113,713                                                                   | 7,703                                                                       | 4,401                                           | 89,710                                                  | 3,344                                                     |  |
| 07 January 2022         | 114,324                                                                   | 7,941                                                                       | 4,621                                           | 90,237                                                  | 4,088                                                     |  |
| 14 January 2022         | 115,132                                                                   | 7,971                                                                       | 4,489                                           | 90,451                                                  | 4,590                                                     |  |
| 21 January 2022         | 117,009                                                                   | 8,346                                                                       | 4,557                                           | 90,601                                                  | 5,154                                                     |  |
| 28 January 2022         | 113,162                                                                   | 8,521                                                                       | 4,502                                           | 90,417                                                  | 5,928                                                     |  |
| 04 February 2022        | 111,070                                                                   | 8,557                                                                       | 4,812                                           | 90,128                                                  | 5,957                                                     |  |
| 11 February 2022        | 110,047                                                                   | 8,916                                                                       | 4,493                                           | 90,102                                                  | 6,885                                                     |  |
| 18 February 2022        | 112,359                                                                   | 9,644                                                                       | 4,917                                           | 90,354                                                  | 7,905                                                     |  |
| 25 February 2022        | 110,657                                                                   | 9,604                                                                       | 4,724                                           | 90,027                                                  | 8,418                                                     |  |
| 04 March 2022           | 112,164                                                                   | 9,864                                                                       | 4,928                                           | 89,999                                                  | 9,265                                                     |  |
| 11 March 2022           | 112,683                                                                   | 10,093                                                                      | 4,771                                           | 90,074                                                  | 9,975                                                     |  |
| 18 March 2022           | 111,419                                                                   | 10,375                                                                      | 4,719                                           | 89,449                                                  | 11,017                                                    |  |
| 25 March 2022           | 111,869                                                                   | 10,553                                                                      | 4,725                                           | 89,145                                                  | 11,597                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 30 September 2021       | 0                                                     | 69,390                                                        | 21                                                              | 328                                                   | 5,698                                                         |
| 08 October 2021         | 0                                                     | 69,517                                                        | 21                                                              | 240                                                   | 5,682                                                         |
| 15 October 2021         | 0                                                     | 68,214                                                        | 25                                                              | 204                                                   | 5,841                                                         |
| 22 October 2021         | 0                                                     | 69,333                                                        | 36                                                              | 244                                                   | 5,909                                                         |
| 29 October 2021         | 0                                                     | 70,033                                                        | 41                                                              | 244                                                   | 5,736                                                         |
| 05 November 2021        | 0                                                     | 71,260                                                        | 43                                                              | 207                                                   | 5,790                                                         |
| 12 November 2021        | 0                                                     | 72,575                                                        | 50                                                              | 243                                                   | 5,826                                                         |
| 19 November 2021        | 0                                                     | 73,027                                                        | 51                                                              | 206                                                   | 5,758                                                         |
| 26 November 2021        | 0                                                     | 73,558                                                        | 51                                                              | 227                                                   | 5,769                                                         |
| 03 December 2021        | 0                                                     | 74,048                                                        | 53                                                              | 247                                                   | 5,804                                                         |
| 10 December 2021        | 0                                                     | 74,982                                                        | 54                                                              | 320                                                   | 5,838                                                         |
| 17 December 2021        | 0                                                     | 75,002                                                        | 56                                                              | 210                                                   | 5,682                                                         |
| 24 December 2021        | 0                                                     | 74,883                                                        | 62                                                              | 223                                                   | 5,674                                                         |
| 31 December 2021        | 0                                                     | 73,277                                                        | 62                                                              | 206                                                   | 5,680                                                         |
| 07 January 2022         | 0                                                     | 72,928                                                        | 66                                                              | 293                                                   | 5,568                                                         |
| 14 January 2022         | 0                                                     | 73,730                                                        | 71                                                              | 238                                                   | 5,563                                                         |
| 21 January 2022         | 0                                                     | 75,191                                                        | 75                                                              | 256                                                   | 5,592                                                         |
| 28 January 2022         | 0                                                     | 75,750                                                        | 79                                                              | 239                                                   | 5,532                                                         |
| 04 February 2022        | 0                                                     | 75,547                                                        | 81                                                              | 384                                                   | 5,644                                                         |
| 11 February 2022        | 0                                                     | 77,403                                                        | 82                                                              | 239                                                   | 5,599                                                         |
| 18 February 2022        | 0                                                     | 78,762                                                        | 88                                                              | 419                                                   | 5,734                                                         |
| 25 February 2022        | 0                                                     | 80,302                                                        | 88                                                              | 330                                                   | 5,711                                                         |
| 04 March 2022           | 0                                                     | 81,637                                                        | 87                                                              | 385                                                   | 5,778                                                         |
| 11 March 2022           | 0                                                     | 81,903                                                        | 93                                                              | 339                                                   | 5,792                                                         |
| 18 March 2022           | 0                                                     | 82,491                                                        | 99                                                              | 301                                                   | 5,794                                                         |
| 25 March 2022           | 0                                                     | 83,028                                                        | 108                                                             | 337                                                   | 5,877                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 30 September 2021       | 605                                                             | 73                                                    | 1,286                                                         | 177                                                             | 2,671                                              |
| 08 October 2021         | 606                                                             | 62                                                    | 1,301                                                         | 189                                                             | 1,865                                              |
| 15 October 2021         | 605                                                             | 61                                                    | 1,309                                                         | 192                                                             | 1,869                                              |
| 22 October 2021         | 647                                                             | 59                                                    | 1,309                                                         | 222                                                             | 1,851                                              |
| 29 October 2021         | 639                                                             | 59                                                    | 1,309                                                         | 231                                                             | 1,843                                              |
| 05 November 2021        | 612                                                             | 75                                                    | 1,306                                                         | 247                                                             | 1,838                                              |
| 12 November 2021        | 608                                                             | 54                                                    | 1,294                                                         | 255                                                             | 1,663                                              |
| 19 November 2021        | 609                                                             | 18                                                    | 1,297                                                         | 263                                                             | 1,620                                              |
| 26 November 2021        | 612                                                             | 18                                                    | 1,285                                                         | 272                                                             | 1,618                                              |
| 03 December 2021        | 616                                                             | 18                                                    | 1,274                                                         | 282                                                             | 1,611                                              |
| 10 December 2021        | 617                                                             | 18                                                    | 1,283                                                         | 293                                                             | 12,422                                             |
| 17 December 2021        | 594                                                             | 18                                                    | 1,255                                                         | 306                                                             | 12,417                                             |
| 24 December 2021        | 580                                                             | 933                                                   | 677                                                           | 1,231                                                           | 12,415                                             |
| 31 December 2021        | 581                                                             | 933                                                   | 729                                                           | 1,233                                                           | 10,965                                             |
| 07 January 2022         | 587                                                             | 920                                                   | 710                                                           | 1,233                                                           | 9,679                                              |
| 14 January 2022         | 616                                                             | 885                                                   | 699                                                           | 1,216                                                           | 9,380                                              |
| 21 January 2022         | 626                                                             | 847                                                   | 694                                                           | 1,222                                                           | 9,055                                              |
| 28 January 2022         | 639                                                             | 808                                                   | 694                                                           | 1,229                                                           | 8,604                                              |
| 04 February 2022        | 654                                                             | 787                                                   | 658                                                           | 1,213                                                           | 8,273                                              |
| 11 February 2022        | 677                                                             | 759                                                   | 648                                                           | 1,234                                                           | 7,933                                              |
| 18 February 2022        | 690                                                             | 733                                                   | 652                                                           | 1,245                                                           | 7,620                                              |
| 25 February 2022        | 710                                                             | 702                                                   | 637                                                           | 1,256                                                           | 7,268                                              |
| 04 March 2022           | 729                                                             | 662                                                   | 641                                                           | 1,266                                                           | 6,799                                              |
| 11 March 2022           | 765                                                             | 640                                                   | 630                                                           | 1,281                                                           | 6,402                                              |
| 18 March 2022           | 784                                                             | 295                                                   | 586                                                           | 1,296                                                           | 5,790                                              |
| 25 March 2022           | 799                                                             | 282                                                   | 587                                                           | 1,310                                                           | 5,394                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 30 September 2021       | 13,614                                                        | 522                                                             | 4,547                                                 | 67,212                                                        | 7                                                               |
| 08 October 2021         | 15,171                                                        | 557                                                             | 4,564                                                 | 67,691                                                        | 7                                                               |
| 15 October 2021         | 14,797                                                        | 575                                                             | 4,580                                                 | 69,266                                                        | 7                                                               |
| 22 October 2021         | 14,712                                                        | 613                                                             | 4,623                                                 | 69,612                                                        | 7                                                               |
| 29 October 2021         | 14,317                                                        | 637                                                             | 4,621                                                 | 69,255                                                        | 7                                                               |
| 05 November 2021        | 14,294                                                        | 651                                                             | 4,598                                                 | 69,923                                                        | 6                                                               |
| 12 November 2021        | 12,657                                                        | 679                                                             | 4,586                                                 | 70,479                                                        | 17                                                              |
| 19 November 2021        | 12,675                                                        | 700                                                             | 4,626                                                 | 71,038                                                        | 17                                                              |
| 26 November 2021        | 12,468                                                        | 709                                                             | 4,610                                                 | 71,011                                                        | 18                                                              |
| 03 December 2021        | 12,415                                                        | 755                                                             | 4,577                                                 | 71,333                                                        | 20                                                              |
| 10 December 2021        | 6,053                                                         | 10,696                                                          | 4,585                                                 | 71,980                                                        | 20                                                              |
| 17 December 2021        | 5,827                                                         | 10,764                                                          | 4,561                                                 | 71,395                                                        | 20                                                              |
| 24 December 2021        | 5,784                                                         | 10,739                                                          | 4,558                                                 | 71,087                                                        | 21                                                              |
| 31 December 2021        | 5,681                                                         | 10,258                                                          | 4,708                                                 | 71,223                                                        | 21                                                              |
| 07 January 2022         | 5,772                                                         | 10,153                                                          | 4,704                                                 | 72,115                                                        | 23                                                              |
| 14 January 2022         | 5,608                                                         | 10,145                                                          | 4,710                                                 | 72,779                                                        | 26                                                              |
| 21 January 2022         | 5,497                                                         | 10,186                                                          | 4,680                                                 | 73,819                                                        | 26                                                              |
| 28 January 2022         | 5,370                                                         | 10,231                                                          | 4,710                                                 | 64,704                                                        | 26                                                              |
| 04 February 2022        | 5,327                                                         | 10,295                                                          | 4,726                                                 | 65,028                                                        | 26                                                              |
| 11 February 2022        | 5,166                                                         | 10,359                                                          | 4,814                                                 | 65,465                                                        | 26                                                              |
| 18 February 2022        | 5,063                                                         | 10,410                                                          | 4,853                                                 | 66,495                                                        | 29                                                              |
| 25 February 2022        | 4,955                                                         | 10,499                                                          | 4,836                                                 | 66,464                                                        | 28                                                              |
| 04 March 2022           | 4,762                                                         | 10,509                                                          | 4,806                                                 | 67,106                                                        | 28                                                              |
| 11 March 2022           | 4,625                                                         | 10,307                                                          | 4,803                                                 | 67,354                                                        | 28                                                              |
| 18 March 2022           | 4,472                                                         | 10,331                                                          | 4,788                                                 | 67,772                                                        | 28                                                              |
| 25 March 2022           | 4,329                                                         | 10,374                                                          | 4,778                                                 | 68,196                                                        | 28                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 30 September 2021       | 6,419                                                    | 133,180                                                          | 23,245                                                             | 3,084                                                        | 61,820                                                               |
| 08 October 2021         | 6,135                                                    | 135,595                                                          | 23,972                                                             | 2,994                                                        | 62,325                                                               |
| 15 October 2021         | 6,239                                                    | 141,412                                                          | 24,550                                                             | 3,037                                                        | 62,926                                                               |
| 22 October 2021         | 6,017                                                    | 141,715                                                          | 25,027                                                             | 3,072                                                        | 63,359                                                               |
| 29 October 2021         | 5,951                                                    | 136,813                                                          | 25,904                                                             | 3,015                                                        | 61,430                                                               |
| 05 November 2021        | 5,966                                                    | 138,368                                                          | 26,332                                                             | 2,976                                                        | 61,791                                                               |
| 12 November 2021        | 6,015                                                    | 140,188                                                          | 27,047                                                             | 2,940                                                        | 62,240                                                               |
| 19 November 2021        | 6,027                                                    | 140,617                                                          | 27,527                                                             | 2,923                                                        | 62,606                                                               |
| 26 November 2021        | 5,983                                                    | 137,594                                                          | 27,712                                                             | 2,905                                                        | 62,087                                                               |
| 03 December 2021        | 5,970                                                    | 139,330                                                          | 28,315                                                             | 2,871                                                        | 62,198                                                               |
| 10 December 2021        | 6,340                                                    | 143,178                                                          | 28,768                                                             | 12,873                                                       | 63,707                                                               |
| 17 December 2021        | 6,027                                                    | 140,093                                                          | 28,757                                                             | 12,794                                                       | 63,247                                                               |
| 24 December 2021        | 6,013                                                    | 140,169                                                          | 28,782                                                             | 13,707                                                       | 63,042                                                               |
| 31 December 2021        | 6,040                                                    | 139,993                                                          | 28,867                                                             | 12,686                                                       | 62,812                                                               |
| 07 January 2022         | 6,259                                                    | 141,806                                                          | 27,559                                                             | 11,898                                                       | 63,114                                                               |
| 14 January 2022         | 6,164                                                    | 143,945                                                          | 27,613                                                             | 11,597                                                       | 63,928                                                               |
| 21 January 2022         | 6,218                                                    | 146,931                                                          | 28,331                                                             | 11,238                                                       | 65,040                                                               |
| 28 January 2022         | 6,047                                                    | 143,862                                                          | 28,950                                                             | 10,715                                                       | 63,897                                                               |
| 04 February 2022        | 6,161                                                    | 142,627                                                          | 29,558                                                             | 10,429                                                       | 63,363                                                               |
| 11 February 2022        | 5,766                                                    | 142,580                                                          | 29,581                                                             | 10,044                                                       | 63,839                                                               |
| 18 February 2022        | 6,166                                                    | 144,840                                                          | 30,780                                                             | 9,835                                                        | 64,463                                                               |
| 25 February 2022        | 5,860                                                    | 144,232                                                          | 30,450                                                             | 9,411                                                        | 64,265                                                               |
| 04 March 2022           | 6,201                                                    | 146,249                                                          | 30,815                                                             | 8,969                                                        | 64,580                                                               |
| 11 March 2022           | 5,973                                                    | 148,327                                                          | 31,446                                                             | 8,552                                                        | 64,929                                                               |
| 18 March 2022           | 5,877                                                    | 147,901                                                          | 31,806                                                             | 7,595                                                        | 64,225                                                               |
| 25 March 2022           | 6,033                                                    | 150,439                                                          | 32,240                                                             | 7,199                                                        | 65,075                                                               |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 30 September 2021       | 6,248                                                                  | 2,545                                                         | 50,768                                                                | 5,596                                                                   | 5,815                                                         |
| 08 October 2021         | 6,203                                                                  | 2,389                                                         | 51,570                                                                | 5,789                                                                   | 5,497                                                         |
| 15 October 2021         | 6,275                                                                  | 2,439                                                         | 54,215                                                                | 6,030                                                                   | 5,486                                                         |
| 22 October 2021         | 6,338                                                                  | 2,377                                                         | 53,458                                                                | 6,103                                                                   | 5,479                                                         |
| 29 October 2021         | 6,377                                                                  | 2,387                                                         | 53,220                                                                | 6,379                                                                   | 5,468                                                         |
| 05 November 2021        | 6,473                                                                  | 2,411                                                         | 54,180                                                                | 6,560                                                                   | 5,461                                                         |
| 12 November 2021        | 6,596                                                                  | 2,400                                                         | 54,711                                                                | 6,811                                                                   | 5,446                                                         |
| 19 November 2021        | 6,779                                                                  | 2,403                                                         | 54,770                                                                | 6,939                                                                   | 5,445                                                         |
| 26 November 2021        | 6,727                                                                  | 2,401                                                         | 54,459                                                                | 6,996                                                                   | 5,445                                                         |
| 03 December 2021        | 6,819                                                                  | 2,405                                                         | 54,399                                                                | 7,175                                                                   | 5,444                                                         |
| 10 December 2021        | 8,586                                                                  | 2,513                                                         | 54,160                                                                | 8,026                                                                   | 5,900                                                         |
| 17 December 2021        | 8,732                                                                  | 2,466                                                         | 54,700                                                                | 8,053                                                                   | 5,751                                                         |
| 24 December 2021        | 8,794                                                                  | 2,461                                                         | 54,983                                                                | 8,154                                                                   | 5,762                                                         |
| 31 December 2021        | 8,768                                                                  | 2,493                                                         | 54,909                                                                | 8,197                                                                   | 5,668                                                         |
| 07 January 2022         | 8,535                                                                  | 2,475                                                         | 55,464                                                                | 7,908                                                                   | 5,655                                                         |
| 14 January 2022         | 8,561                                                                  | 2,438                                                         | 55,963                                                                | 7,983                                                                   | 5,566                                                         |
| 21 January 2022         | 8,772                                                                  | 2,450                                                         | 56,744                                                                | 8,189                                                                   | 5,574                                                         |
| 28 January 2022         | 8,846                                                                  | 2,442                                                         | 54,999                                                                | 8,530                                                                   | 5,541                                                         |
| 04 February 2022        | 9,026                                                                  | 2,480                                                         | 54,774                                                                | 8,649                                                                   | 5,625                                                         |
| 11 February 2022        | 9,077                                                                  | 2,431                                                         | 54,995                                                                | 8,806                                                                   | 5,431                                                         |
| 18 February 2022        | 9,362                                                                  | 2,501                                                         | 55,808                                                                | 9,117                                                                   | 5,695                                                         |
| 25 February 2022        | 9,310                                                                  | 2,464                                                         | 56,252                                                                | 9,122                                                                   | 5,539                                                         |
| 04 March 2022           | 9,379                                                                  | 2,483                                                         | 56,636                                                                | 9,384                                                                   | 5,685                                                         |
| 11 March 2022           | 9,534                                                                  | 2,452                                                         | 57,353                                                                | 9,589                                                                   | 5,568                                                         |
| 18 March 2022           | 9,722                                                                  | 2,488                                                         | 58,937                                                                | 10,032                                                                  | 5,482                                                         |
| 25 March 2022           | 9,881                                                                  | 2,506                                                         | 61,234                                                                | 10,387                                                                  | 5,510                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 30 September 2021       | 156,006                                                               | 11,579                                                                  | 4,117                                                          | 85,013                                                                 | 2,199                                                                    |
| 08 October 2021         | 157,357                                                               | 11,918                                                                  | 3,804                                                          | 86,482                                                                 | 2,513                                                                    |
| 15 October 2021         | 156,981                                                               | 12,130                                                                  | 3,841                                                          | 90,144                                                                 | 2,637                                                                    |
| 22 October 2021         | 158,283                                                               | 12,392                                                                  | 3,755                                                          | 91,852                                                                 | 2,870                                                                    |
| 29 October 2021         | 158,132                                                               | 12,758                                                                  | 3,745                                                          | 88,594                                                                 | 3,126                                                                    |
| 05 November 2021        | 159,644                                                               | 13,071                                                                  | 3,754                                                          | 89,591                                                                 | 3,135                                                                    |
| 12 November 2021        | 160,932                                                               | 13,472                                                                  | 3,744                                                          | 90,211                                                                 | 3,326                                                                    |
| 19 November 2021        | 162,505                                                               | 13,666                                                                  | 3,759                                                          | 90,270                                                                 | 3,469                                                                    |
| 26 November 2021        | 161,317                                                               | 13,891                                                                  | 3,759                                                          | 89,251                                                                 | 3,644                                                                    |
| 03 December 2021        | 162,153                                                               | 14,159                                                                  | 3,773                                                          | 90,112                                                                 | 3,859                                                                    |
| 10 December 2021        | 162,954                                                               | 15,791                                                                  | 4,240                                                          | 88,747                                                                 | 6,554                                                                    |
| 17 December 2021        | 163,983                                                               | 16,314                                                                  | 4,112                                                          | 85,226                                                                 | 6,161                                                                    |
| 24 December 2021        | 163,249                                                               | 16,489                                                                  | 4,103                                                          | 85,022                                                                 | 6,495                                                                    |
| 31 December 2021        | 161,619                                                               | 16,430                                                                  | 3,969                                                          | 84,796                                                                 | 6,390                                                                    |
| 07 January 2022         | 161,748                                                               | 15,815                                                                  | 3,906                                                          | 86,105                                                                 | 6,658                                                                    |
| 14 January 2022         | 162,615                                                               | 15,964                                                                  | 3,848                                                          | 87,373                                                                 | 7,097                                                                    |
| 21 January 2022         | 165,504                                                               | 16,452                                                                  | 3,864                                                          | 88,113                                                                 | 7,456                                                                    |
| 28 January 2022         | 158,594                                                               | 17,002                                                                  | 3,801                                                          | 85,966                                                                 | 7,848                                                                    |
| 04 February 2022        | 158,526                                                               | 17,253                                                                  | 3,881                                                          | 85,352                                                                 | 7,963                                                                    |
| 11 February 2022        | 159,232                                                               | 17,405                                                                  | 3,702                                                          | 86,060                                                                 | 8,457                                                                    |
| 18 February 2022        | 161,203                                                               | 18,188                                                                  | 3,889                                                          | 87,013                                                                 | 9,129                                                                    |
| 25 February 2022        | 160,902                                                               | 18,403                                                                  | 3,759                                                          | 87,459                                                                 | 9,156                                                                    |
| 04 March 2022           | 163,154                                                               | 18,864                                                                  | 3,882                                                          | 88,110                                                                 | 9,513                                                                    |
| 11 March 2022           | 163,213                                                               | 19,478                                                                  | 3,793                                                          | 89,259                                                                 | 9,688                                                                    |
| 18 March 2022           | 169,294                                                               | 20,763                                                                  | 3,722                                                          | 83,329                                                                 | 9,211                                                                    |
| 25 March 2022           | 168,326                                                               | 20,932                                                                  | 3,771                                                          | 83,901                                                                 | 9,497                                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 30 September 2021       | 1,215                                                           | 10,577                                                                  | 299                                                                       | 880                                                             | 6,939                                                                   |
| 08 October 2021         | 1,030                                                           | 11,237                                                                  | 355                                                                       | 742                                                             | 7,058                                                                   |
| 15 October 2021         | 1,036                                                           | 11,470                                                                  | 355                                                                       | 743                                                             | 7,121                                                                   |
| 22 October 2021         | 1,014                                                           | 11,593                                                                  | 449                                                                       | 731                                                             | 7,085                                                                   |
| 29 October 2021         | 1,009                                                           | 11,502                                                                  | 501                                                                       | 736                                                             | 6,913                                                                   |
| 05 November 2021        | 1,006                                                           | 11,658                                                                  | 435                                                                       | 742                                                             | 6,950                                                                   |
| 12 November 2021        | 975                                                             | 11,789                                                                  | 483                                                                       | 735                                                             | 6,777                                                                   |
| 19 November 2021        | 972                                                             | 11,822                                                                  | 484                                                                       | 719                                                             | 6,760                                                                   |
| 26 November 2021        | 976                                                             | 11,621                                                                  | 499                                                                       | 725                                                             | 6,403                                                                   |
| 03 December 2021        | 979                                                             | 11,846                                                                  | 518                                                                       | 727                                                             | 6,383                                                                   |
| 10 December 2021        | 1,152                                                           | 10,920                                                                  | 1,944                                                                     | 830                                                             | 5,252                                                                   |
| 17 December 2021        | 1,082                                                           | 9,324                                                                   | 1,806                                                                     | 777                                                             | 5,219                                                                   |
| 24 December 2021        | 1,080                                                           | 9,281                                                                   | 2,093                                                                     | 779                                                             | 5,162                                                                   |
| 31 December 2021        | 1,031                                                           | 9,260                                                                   | 1,853                                                                     | 758                                                             | 5,143                                                                   |
| 07 January 2022         | 1,028                                                           | 9,669                                                                   | 2,070                                                                     | 769                                                             | 5,183                                                                   |
| 14 January 2022         | 988                                                             | 9,831                                                                   | 1,931                                                                     | 753                                                             | 5,199                                                                   |
| 21 January 2022         | 1,005                                                           | 9,848                                                                   | 2,005                                                                     | 765                                                             | 5,168                                                                   |
| 28 January 2022         | 985                                                             | 9,864                                                                   | 2,029                                                                     | 749                                                             | 5,155                                                                   |
| 04 February 2022        | 1,073                                                           | 9,832                                                                   | 2,029                                                                     | 810                                                             | 5,167                                                                   |
| 11 February 2022        | 984                                                             | 9,846                                                                   | 2,120                                                                     | 746                                                             | 5,133                                                                   |
| 18 February 2022        | 1,071                                                           | 10,125                                                                  | 2,213                                                                     | 824                                                             | 5,229                                                                   |
| 25 February 2022        | 1,005                                                           | 10,235                                                                  | 2,255                                                                     | 771                                                             | 5,210                                                                   |
| 04 March 2022           | 1,078                                                           | 10,378                                                                  | 2,246                                                                     | 811                                                             | 5,248                                                                   |
| 11 March 2022           | 1,014                                                           | 10,671                                                                  | 2,287                                                                     | 777                                                             | 5,204                                                                   |
| 18 March 2022           | 989                                                             | 9,353                                                                   | 2,207                                                                     | 760                                                             | 5,236                                                                   |
| 25 March 2022           | 1,019                                                           | 9,660                                                                   | 2,246                                                                     | 770                                                             | 5,334                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
|                         |                                                                           |                                                              |                                                                      |                                                                        |
| As At                   | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 30 September 2021       | 158                                                                       | 884                                                          | 8,837                                                                | 189                                                                    |
| 08 October 2021         | 163                                                                       | 709                                                          | 8,812                                                                | 179                                                                    |
| 15 October 2021         | 184                                                                       | 712                                                          | 9,104                                                                | 205                                                                    |
| 22 October 2021         | 214                                                                       | 705                                                          | 9,347                                                                | 244                                                                    |
| 29 October 2021         | 219                                                                       | 714                                                          | 8,754                                                                | 250                                                                    |
| 05 November 2021        | 222                                                                       | 712                                                          | 8,748                                                                | 235                                                                    |
| 12 November 2021        | 240                                                                       | 695                                                          | 8,752                                                                | 262                                                                    |
| 19 November 2021        | 251                                                                       | 667                                                          | 8,781                                                                | 298                                                                    |
| 26 November 2021        | 245                                                                       | 665                                                          | 8,560                                                                | 323                                                                    |
| 03 December 2021        | 245                                                                       | 665                                                          | 8,588                                                                | 344                                                                    |
| 10 December 2021        | 1,608                                                                     | 800                                                          | 7,981                                                                | 1,179                                                                  |
| 17 December 2021        | 1,616                                                                     | 683                                                          | 7,825                                                                | 1,194                                                                  |
| 24 December 2021        | 1,694                                                                     | 671                                                          | 7,765                                                                | 1,184                                                                  |
| 31 December 2021        | 1,597                                                                     | 649                                                          | 7,754                                                                | 1,132                                                                  |
| 07 January 2022         | 1,552                                                                     | 746                                                          | 7,853                                                                | 1,172                                                                  |
| 14 January 2022         | 1,563                                                                     | 677                                                          | 7,866                                                                | 1,179                                                                  |
| 21 January 2022         | 1,577                                                                     | 718                                                          | 7,909                                                                | 1,170                                                                  |
| 28 January 2022         | 1,607                                                                     | 678                                                          | 7,856                                                                | 1,221                                                                  |
| 04 February 2022        | 1,628                                                                     | 846                                                          | 7,946                                                                | 1,237                                                                  |
| 11 February 2022        | 1,666                                                                     | 667                                                          | 7,859                                                                | 1,314                                                                  |
| 18 February 2022        | 1,726                                                                     | 894                                                          | 8,061                                                                | 1,413                                                                  |
| 25 February 2022        | 1,764                                                                     | 772                                                          | 8,005                                                                | 1,440                                                                  |
| 04 March 2022           | 1,808                                                                     | 874                                                          | 8,067                                                                | 1,506                                                                  |
| 11 March 2022           | 1,777                                                                     | 773                                                          | 8,077                                                                | 1,542                                                                  |
| 18 March 2022           | 1,836                                                                     | 735                                                          | 8,093                                                                | 1,590                                                                  |
| 25 March 2022           | 1,879                                                                     | 775                                                          | 8,073                                                                | 1,634                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 01 April 2022           | 16,414,777.29                        | 1,627,418.11                              | 12,378,997.97                                     | 2,408,361.21                                        | 957,886.87                                                    |
| 08 April 2022           | 16,151,214.05                        | 1,496,624.23                              | 12,262,367.76                                     | 2,392,222.05                                        | 948,798.94                                                    |
| 14 April 2022           | 16,511,619.27                        | 1,641,736.73                              | 12,456,934.92                                     | 2,412,947.62                                        | 938,232.36                                                    |
| 22 April 2022           | 15,887,634.56                        | 1,369,174.53                              | 12,183,617.16                                     | 2,334,842.87                                        | 913,188.37                                                    |
| 29 April 2022           | 16,104,173.44                        | 1,482,792.94                              | 12,214,902.09                                     | 2,406,478.41                                        | 896,456.42                                                    |
| 06 May 2022             | 16,497,263.62                        | 1,611,707.26                              | 12,467,050.59                                     | 2,418,505.77                                        | 897,678.66                                                    |
| 13 May 2022             | 16,190,084.72                        | 1,413,794.38                              | 12,328,856.89                                     | 2,447,433.45                                        | 876,731.50                                                    |
| 20 May 2022             | 16,005,906.13                        | 1,355,404.80                              | 12,137,026.88                                     | 2,513,474.46                                        | 868,827.26                                                    |
| 27 May 2022             | 16,422,742.42                        | 1,454,256.55                              | 12,480,275.89                                     | 2,488,209.98                                        | 868,828.59                                                    |
| 02 June 2022            | 16,593,058.19                        | 1,435,435.62                              | 12,600,499.93                                     | 2,557,122.64                                        | 861,799.19                                                    |
| 10 June 2022            | 16,708,636.41                        | 1,379,078.25                              | 12,673,132.72                                     | 2,656,425.44                                        | 841,777.81                                                    |
| 17 June 2022            | 16,432,759.23                        | 1,206,613.30                              | 12,464,281.40                                     | 2,761,864.53                                        | 820,042.35                                                    |
| 24 June 2022            | 16,251,149.04                        | 1,172,029.38                              | 12,334,754.83                                     | 2,744,364.83                                        | 803,636.87                                                    |
| 30 June 2022            | 16,419,884.70                        | 1,194,375.77                              | 12,433,110.21                                     | 2,792,398.71                                        | 793,977.31                                                    |
| 08 July 2022            | 16,257,074.56                        | 1,152,321.58                              | 12,228,813.00                                     | 2,875,939.98                                        | 782,818.93                                                    |
| 15 July 2022            | 16,287,635.93                        | 1,153,109.85                              | 12,190,367.73                                     | 2,944,158.36                                        | 782,487.30                                                    |
| 22 July 2022            | 16,560,486.31                        | 1,260,053.51                              | 12,328,595.19                                     | 2,971,837.61                                        | 891,112.70                                                    |
| 29 July 2022            | 16,635,533.46                        | 1,267,322.90                              | 12,361,372.53                                     | 3,006,838.03                                        | 895,961.01                                                    |
| 05 August 2022          | 16,710,755.59                        | 1,269,402.89                              | 12,434,547.61                                     | 3,006,805.09                                        | 899,052.86                                                    |
| 12 August 2022          | 16,823,877.43                        | 1,280,546.02                              | 12,528,606.26                                     | 3,014,725.15                                        | 919,094.82                                                    |
| 19 August 2022          | 16,693,076.87                        | 1,262,829.81                              | 12,470,351.43                                     | 2,959,895.64                                        | 915,546.75                                                    |
| 26 August 2022          | 16,131,566.08                        | 1,247,263.38                              | 11,925,140.88                                     | 2,959,161.82                                        | 895,190.11                                                    |
| 02 September 2022       | 16,255,262.35                        | 1,231,706.78                              | 11,980,466.41                                     | 3,043,089.16                                        | 893,147.22                                                    |
| 09 September 2022       | 15,936,172.56                        | 1,294,326.03                              | 11,583,618.69                                     | 3,058,227.84                                        | 889,985.99                                                    |
| 16 September 2022       | 16,012,261.94                        | 1,285,774.63                              | 11,507,660.79                                     | 3,218,826.52                                        | 887,385.60                                                    |
| 23 September 2022       | 15,964,426.11                        | 1,263,881.22                              | 11,470,855.53                                     | 3,229,689.35                                        | 882,245.42                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 01 April 2022           | 9,357,172.15                                                          | 1,736,867.26                                                            | 669,531.24                                                        | 3,021,825.82                                                              | 671,493.94                                                                  |  |
| 08 April 2022           | 9,353,997.54                                                          | 1,760,926.66                                                            | 547,825.29                                                        | 2,908,370.22                                                              | 631,295.39                                                                  |  |
| 14 April 2022           | 9,430,724.48                                                          | 1,747,065.53                                                            | 703,504.37                                                        | 3,026,210.44                                                              | 665,882.09                                                                  |  |
| 22 April 2022           | 9,330,890.44                                                          | 1,696,454.52                                                            | 455,986.16                                                        | 2,852,726.71                                                              | 638,388.35                                                                  |  |
| 29 April 2022           | 9,326,872.13                                                          | 1,741,842.59                                                            | 586,336.51                                                        | 2,888,029.96                                                              | 664,635.82                                                                  |  |
| 06 May 2022             | 9,476,375.13                                                          | 1,692,610.66                                                            | 714,028.60                                                        | 2,990,675.46                                                              | 725,895.11                                                                  |  |
| 13 May 2022             | 9,469,707.44                                                          | 1,756,253.63                                                            | 537,062.88                                                        | 2,859,149.45                                                              | 691,179.82                                                                  |  |
| 20 May 2022             | 9,242,409.11                                                          | 1,834,478.64                                                            | 486,577.54                                                        | 2,894,617.77                                                              | 678,995.82                                                                  |  |
| 27 May 2022             | 9,494,834.57                                                          | 1,787,366.20                                                            | 585,427.96                                                        | 2,985,441.32                                                              | 700,843.78                                                                  |  |
| 02 June 2022            | 9,640,522.18                                                          | 1,844,948.73                                                            | 573,636.42                                                        | 2,959,977.75                                                              | 712,173.91                                                                  |  |
| 10 June 2022            | 9,647,527.66                                                          | 1,914,468.40                                                            | 537,300.44                                                        | 3,025,605.06                                                              | 741,957.04                                                                  |  |
| 17 June 2022            | 9,523,632.57                                                          | 1,984,600.33                                                            | 386,570.95                                                        | 2,940,648.83                                                              | 777,264.20                                                                  |  |
| 24 June 2022            | 9,548,118.31                                                          | 2,016,957.60                                                            | 368,392.51                                                        | 2,786,636.52                                                              | 727,407.23                                                                  |  |
| 30 June 2022            | 9,607,233.48                                                          | 2,043,072.33                                                            | 400,398.47                                                        | 2,825,876.73                                                              | 749,326.39                                                                  |  |
| 08 July 2022            | 9,462,192.18                                                          | 2,110,639.76                                                            | 369,502.65                                                        | 2,766,620.82                                                              | 765,300.22                                                                  |  |
| 15 July 2022            | 9,398,833.99                                                          | 2,155,981.51                                                            | 370,622.55                                                        | 2,791,533.73                                                              | 788,176.85                                                                  |  |
| 22 July 2022            | 9,516,963.94                                                          | 2,140,527.99                                                            | 368,940.81                                                        | 2,811,631.24                                                              | 831,309.62                                                                  |  |
| 29 July 2022            | 9,546,925.95                                                          | 2,146,018.50                                                            | 371,361.89                                                        | 2,814,446.58                                                              | 860,819.53                                                                  |  |
| 05 August 2022          | 9,616,753.45                                                          | 2,145,928.91                                                            | 370,350.03                                                        | 2,817,794.16                                                              | 860,876.19                                                                  |  |
| 12 August 2022          | 9,691,473.26                                                          | 2,158,379.65                                                            | 361,451.20                                                        | 2,837,132.99                                                              | 856,345.50                                                                  |  |
| 19 August 2022          | 9,665,597.89                                                          | 2,135,904.23                                                            | 347,283.05                                                        | 2,804,753.53                                                              | 823,991.41                                                                  |  |
| 26 August 2022          | 9,176,016.70                                                          | 2,138,218.24                                                            | 352,073.28                                                        | 2,749,124.17                                                              | 820,943.58                                                                  |  |
| 02 September 2022       | 9,233,177.72                                                          | 2,183,179.42                                                            | 338,559.56                                                        | 2,747,288.69                                                              | 859,909.74                                                                  |  |
| 09 September 2022       | 8,786,108.67                                                          | 2,177,701.96                                                            | 404,340.04                                                        | 2,797,510.02                                                              | 880,525.88                                                                  |  |
| 16 September 2022       | 8,732,302.89                                                          | 2,268,351.70                                                            | 398,389.03                                                        | 2,775,357.89                                                              | 950,474.82                                                                  |  |
| 23 September 2022       | 8,715,496.82                                                          | 2,330,167.12                                                            | 381,635.80                                                        | 2,755,358.71                                                              | 899,522.23                                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 01 April 2022           | 492,527.89                                            | 2,866,236.79                                                  | 763,310.57                                                      | 0.00                                                  | 2,333,410.32                                                  |
| 08 April 2022           | 436,701.70                                            | 2,851,269.51                                                  | 731,037.05                                                      | 0.00                                                  | 2,318,386.91                                                  |
| 14 April 2022           | 461,658.30                                            | 2,863,727.11                                                  | 756,758.44                                                      | 0.00                                                  | 2,334,922.12                                                  |
| 22 April 2022           | 386,780.61                                            | 2,860,676.63                                                  | 743,673.16                                                      | 0.00                                                  | 2,342,994.98                                                  |
| 29 April 2022           | 427,334.31                                            | 2,847,249.26                                                  | 775,904.94                                                      | 0.00                                                  | 2,333,576.55                                                  |
| 06 May 2022             | 463,075.79                                            | 2,916,960.18                                                  | 817,108.28                                                      | 0.00                                                  | 2,321,643.64                                                  |
| 13 May 2022             | 410,418.40                                            | 2,892,879.55                                                  | 823,486.27                                                      | 0.00                                                  | 2,327,748.70                                                  |
| 20 May 2022             | 378,697.06                                            | 2,833,464.13                                                  | 818,019.90                                                      | 0.00                                                  | 2,343,866.66                                                  |
| 27 May 2022             | 419,316.82                                            | 2,880,790.99                                                  | 845,525.38                                                      | 0.00                                                  | 2,412,493.29                                                  |
| 02 June 2022            | 413,274.49                                            | 2,868,422.98                                                  | 862,278.45                                                      | 0.00                                                  | 2,454,887.48                                                  |
| 10 June 2022            | 378,259.95                                            | 2,863,734.73                                                  | 890,329.32                                                      | 0.00                                                  | 2,450,374.89                                                  |
| 17 June 2022            | 371,776.25                                            | 2,839,461.40                                                  | 946,157.66                                                      | 0.00                                                  | 2,396,453.03                                                  |
| 24 June 2022            | 369,859.82                                            | 2,853,537.30                                                  | 929,340.97                                                      | 0.00                                                  | 2,427,527.49                                                  |
| 30 June 2022            | 377,283.69                                            | 2,833,675.15                                                  | 954,933.62                                                      | 0.00                                                  | 2,418,014.49                                                  |
| 08 July 2022            | 380,774.54                                            | 2,798,463.88                                                  | 1,063,717.75                                                    | 0.00                                                  | 2,442,226.21                                                  |
| 15 July 2022            | 374,300.49                                            | 2,792,479.47                                                  | 1,130,389.10                                                    | 0.00                                                  | 2,439,758.29                                                  |
| 22 July 2022            | 369,819.88                                            | 2,795,145.13                                                  | 1,141,909.51                                                    | 0.00                                                  | 2,454,265.35                                                  |
| 29 July 2022            | 367,562.70                                            | 2,784,745.17                                                  | 1,181,342.29                                                    | 0.00                                                  | 2,461,615.87                                                  |
| 05 August 2022          | 365,287.23                                            | 2,776,498.16                                                  | 1,231,249.89                                                    | 0.00                                                  | 2,492,354.36                                                  |
| 12 August 2022          | 376,132.30                                            | 2,782,447.41                                                  | 1,206,684.55                                                    | 0.00                                                  | 2,510,945.08                                                  |
| 19 August 2022          | 368,074.04                                            | 2,704,999.95                                                  | 1,182,479.42                                                    | 0.00                                                  | 2,575,405.96                                                  |
| 26 August 2022          | 367,457.98                                            | 2,639,704.42                                                  | 1,205,173.48                                                    | 0.00                                                  | 2,501,693.37                                                  |
| 02 September 2022       | 370,993.80                                            | 2,634,381.34                                                  | 1,237,970.96                                                    | 0.00                                                  | 2,519,775.33                                                  |
| 09 September 2022       | 379,608.91                                            | 2,614,510.63                                                  | 1,242,407.68                                                    | 0.00                                                  | 2,058,927.07                                                  |
| 16 September 2022       | 385,850.22                                            | 2,537,980.70                                                  | 1,284,627.75                                                    | 0.00                                                  | 2,059,573.16                                                  |
| 23 September 2022       | 370,493.99                                            | 2,505,048.62                                                  | 1,297,320.74                                                    | 0.00                                                  | 2,069,413.45                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 01 April 2022           | 4,940.13                                                         | 82,349.55                                              | 291,163.74                                                     | 126,481.26                                                       | 13,386.70                                              |  |
| 08 April 2022           | 5,004.72                                                         | 73,476.48                                              | 277,407.51                                                     | 127,206.92                                                       | 12,142.59                                              |  |
| 14 April 2022           | 5,241.87                                                         | 88,288.34                                              | 285,870.75                                                     | 127,440.13                                                       | 11,767.96                                              |  |
| 22 April 2022           | 5,760.42                                                         | 72,718.42                                              | 279,053.13                                                     | 136,015.81                                                       | 11,065.07                                              |  |
| 29 April 2022           | 5,877.73                                                         | 72,965.18                                              | 272,688.69                                                     | 130,031.67                                                       | 9,302.82                                               |  |
| 06 May 2022             | 5,834.59                                                         | 86,676.58                                              | 280,281.30                                                     | 129,029.78                                                       | 7,711.63                                               |  |
| 13 May 2022             | 6,610.75                                                         | 68,995.21                                              | 271,883.48                                                     | 130,735.46                                                       | 5,844.65                                               |  |
| 20 May 2022             | 7,208.32                                                         | 71,973.82                                              | 269,111.57                                                     | 140,733.87                                                       | 4,447.83                                               |  |
| 27 May 2022             | 7,977.91                                                         | 74,912.19                                              | 277,110.13                                                     | 146,485.82                                                       | 4,447.47                                               |  |
| 02 June 2022            | 8,001.95                                                         | 69,955.13                                              | 275,124.38                                                     | 150,123.92                                                       | 3,545.61                                               |  |
| 10 June 2022            | 8,175.83                                                         | 69,574.72                                              | 276,102.74                                                     | 157,741.62                                                       | 2,700.38                                               |  |
| 17 June 2022            | 9,019.34                                                         | 59,828.17                                              | 271,945.35                                                     | 164,994.08                                                       | 2,080.61                                               |  |
| 24 June 2022            | 9,337.44                                                         | 58,860.33                                              | 275,661.43                                                     | 172,675.68                                                       | 1,599.86                                               |  |
| 30 June 2022            | 10,600.12                                                        | 58,317.47                                              | 272,969.85                                                     | 183,320.09                                                       | 1,221.63                                               |  |
| 08 July 2022            | 10,704.49                                                        | 57,331.09                                              | 268,036.09                                                     | 179,121.63                                                       | 1,195.69                                               |  |
| 15 July 2022            | 11,639.00                                                        | 57,170.22                                              | 266,213.64                                                     | 183,818.53                                                       | 1,192.14                                               |  |
| 22 July 2022            | 11,922.56                                                        | 59,528.09                                              | 271,822.84                                                     | 193,157.72                                                       | 1,200.42                                               |  |
| 29 July 2022            | 12,072.67                                                        | 59,021.76                                              | 273,238.38                                                     | 182,523.57                                                       | 1,219.10                                               |  |
| 05 August 2022          | 12,495.37                                                        | 58,696.28                                              | 272,819.28                                                     | 187,207.54                                                       | 1,217.92                                               |  |
| 12 August 2022          | 12,794.14                                                        | 58,888.06                                              | 277,905.55                                                     | 192,536.95                                                       | 1,225.96                                               |  |
| 19 August 2022          | 13,187.08                                                        | 57,524.69                                              | 274,789.36                                                     | 181,420.07                                                       | 1,208.08                                               |  |
| 26 August 2022          | 13,129.73                                                        | 56,170.94                                              | 267,085.39                                                     | 173,537.54                                                       | 1,183.41                                               |  |
| 02 September 2022       | 13,697.92                                                        | 55,157.22                                              | 269,870.32                                                     | 188,859.70                                                       | 1,165.53                                               |  |
| 09 September 2022       | 13,644.65                                                        | 55,335.29                                              | 267,493.24                                                     | 204,937.89                                                       | 1,156.12                                               |  |
| 16 September 2022       | 13,479.72                                                        | 54,776.01                                              | 266,538.23                                                     | 196,116.35                                                       | 1,156.79                                               |  |
| 23 September 2022       | 13,600.51                                                        | 54,278.97                                              | 261,354.66                                                     | 190,955.36                                                       | 1,129.93                                               |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |  |
| 01 April 2022           | 27,435.59                                                      | 54,979.90                                                        | 275,430.61                                             | 144,589.53                                                     | 509,617.51                                                       |  |
| 08 April 2022           | 26,814.38                                                      | 56,077.00                                                        | 252,682.33                                             | 137,045.75                                                     | 501,370.21                                                       |  |
| 14 April 2022           | 27,644.40                                                      | 55,845.00                                                        | 242,116.91                                             | 134,584.45                                                     | 499,622.67                                                       |  |
| 22 April 2022           | 26,690.08                                                      | 55,473.93                                                        | 230,949.20                                             | 126,946.39                                                     | 494,780.43                                                       |  |
| 29 April 2022           | 25,945.74                                                      | 53,410.71                                                        | 217,961.03                                             | 124,666.21                                                     | 497,710.51                                                       |  |
| 06 May 2022             | 25,571.23                                                      | 54,022.61                                                        | 207,190.02                                             | 124,546.63                                                     | 497,736.62                                                       |  |
| 13 May 2022             | 24,685.47                                                      | 56,113.13                                                        | 194,182.44                                             | 119,751.72                                                     | 498,160.68                                                       |  |
| 20 May 2022             | 24,440.91                                                      | 57,334.77                                                        | 183,742.72                                             | 120,002.15                                                     | 498,931.81                                                       |  |
| 27 May 2022             | 25,194.55                                                      | 58,231.18                                                        | 177,071.52                                             | 118,990.12                                                     | 435,237.94                                                       |  |
| 02 June 2022            | 24,448.46                                                      | 58,410.52                                                        | 163,804.27                                             | 116,274.91                                                     | 431,706.92                                                       |  |
| 10 June 2022            | 24,291.20                                                      | 58,052.43                                                        | 141,745.92                                             | 107,794.66                                                     | 420,119.12                                                       |  |
| 17 June 2022            | 22,442.22                                                      | 56,489.29                                                        | 122,847.04                                             | 106,552.86                                                     | 410,475.47                                                       |  |
| 24 June 2022            | 22,577.34                                                      | 56,726.81                                                        | 110,916.96                                             | 100,175.82                                                     | 406,779.57                                                       |  |
| 30 June 2022            | 22,339.55                                                      | 56,457.33                                                        | 99,569.14                                              | 96,992.69                                                      | 403,098.60                                                       |  |
| 08 July 2022            | 22,321.35                                                      | 55,094.37                                                        | 92,080.81                                              | 93,507.40                                                      | 408,934.10                                                       |  |
| 15 July 2022            | 22,198.03                                                      | 54,971.25                                                        | 91,191.56                                              | 92,506.53                                                      | 405,987.07                                                       |  |
| 22 July 2022            | 22,363.19                                                      | 55,497.27                                                        | 192,882.81                                             | 138,119.59                                                     | 447,686.21                                                       |  |
| 29 July 2022            | 21,951.81                                                      | 56,389.62                                                        | 194,550.60                                             | 139,306.80                                                     | 460,978.47                                                       |  |
| 05 August 2022          | 21,342.09                                                      | 56,615.19                                                        | 198,425.40                                             | 141,662.29                                                     | 476,655.79                                                       |  |
| 12 August 2022          | 21,011.82                                                      | 59,878.02                                                        | 199,239.03                                             | 139,668.21                                                     | 481,979.41                                                       |  |
| 19 August 2022          | 20,797.11                                                      | 59,066.86                                                        | 195,169.91                                             | 136,874.49                                                     | 478,233.62                                                       |  |
| 26 August 2022          | 21,180.96                                                      | 57,857.60                                                        | 191,813.07                                             | 133,116.42                                                     | 472,979.90                                                       |  |
| 02 September 2022       | 20,589.36                                                      | 60,246.45                                                        | 187,888.86                                             | 131,870.50                                                     | 467,867.04                                                       |  |
| 09 September 2022       | 19,616.25                                                      | 59,158.66                                                        | 181,539.08                                             | 125,410.73                                                     | 456,630.92                                                       |  |
| 16 September 2022       | 19,439.45                                                      | 55,550.24                                                        | 180,825.47                                             | 125,337.07                                                     | 462,679.09                                                       |  |
| 23 September 2022       | 18,965.50                                                      | 54,423.58                                                        | 179,102.47                                             | 123,505.74                                                     | 454,592.88                                                       |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
|                         |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
| As At                   | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 01 April 2022           | 148,543.22                                            | 1,740,621.19                                                  | 705.31                                                          | 615,180.15                                               | 4,975,540.82                                                     |  |
| 08 April 2022           | 154,895.66                                            | 1,753,072.27                                                  | 704.37                                                          | 566,725.47                                               | 4,898,371.42                                                     |  |
| 14 April 2022           | 156,463.16                                            | 1,779,648.66                                                  | 704.44                                                          | 681,442.06                                               | 5,030,537.42                                                     |  |
| 22 April 2022           | 155,756.00                                            | 1,798,623.15                                                  | 703.83                                                          | 511,905.23                                               | 4,748,632.79                                                     |  |
| 29 April 2022           | 158,716.45                                            | 1,814,493.91                                                  | 703.59                                                          | 596,513.15                                               | 4,796,281.74                                                     |  |
| 06 May 2022             | 158,450.77                                            | 1,824,644.62                                                  | 703.40                                                          | 688,602.48                                               | 4,973,402.98                                                     |  |
| 13 May 2022             | 158,505.71                                            | 1,840,404.53                                                  | 703.28                                                          | 575,847.96                                               | 4,851,503.44                                                     |  |
| 20 May 2022             | 158,936.16                                            | 1,865,077.76                                                  | 703.34                                                          | 557,607.21                                               | 4,681,063.71                                                     |  |
| 27 May 2022             | 157,986.22                                            | 1,916,339.07                                                  | 741.51                                                          | 620,522.33                                               | 4,849,357.74                                                     |  |
| 02 June 2022            | 158,653.38                                            | 1,941,240.87                                                  | 703.55                                                          | 626,202.74                                               | 4,920,100.86                                                     |  |
| 10 June 2022            | 157,592.64                                            | 1,952,252.05                                                  | 703.47                                                          | 629,204.64                                               | 4,998,582.45                                                     |  |
| 17 June 2022            | 158,317.50                                            | 1,962,166.97                                                  | 703.32                                                          | 491,763.73                                               | 4,865,259.57                                                     |  |
| 24 June 2022            | 156,767.97                                            | 1,954,660.63                                                  | 703.32                                                          | 474,024.43                                               | 4,700,614.83                                                     |  |
| 30 June 2022            | 157,827.93                                            | 1,957,526.03                                                  | 703.55                                                          | 500,155.91                                               | 4,831,592.45                                                     |  |
| 08 July 2022            | 158,060.05                                            | 1,807,352.77                                                  | 703.58                                                          | 462,879.41                                               | 4,796,905.30                                                     |  |
| 15 July 2022            | 156,697.81                                            | 1,778,307.83                                                  | 803.70                                                          | 472,557.63                                               | 4,798,903.94                                                     |  |
| 22 July 2022            | 158,579.47                                            | 1,796,534.86                                                  | 703.33                                                          | 478,042.85                                               | 4,850,344.23                                                     |  |
| 29 July 2022            | 161,154.73                                            | 1,818,895.41                                                  | 703.38                                                          | 483,814.02                                               | 4,861,619.09                                                     |  |
| 05 August 2022          | 160,339.43                                            | 1,846,581.37                                                  | 703.33                                                          | 485,436.64                                               | 4,883,290.06                                                     |  |
| 12 August 2022          | 160,337.28                                            | 1,824,709.41                                                  | 703.64                                                          | 484,723.41                                               | 4,971,918.77                                                     |  |
| 19 August 2022          | 168,178.27                                            | 1,852,243.96                                                  | 701.38                                                          | 472,674.81                                               | 4,905,240.59                                                     |  |
| 26 August 2022          | 168,233.04                                            | 1,832,179.45                                                  | 701.06                                                          | 462,404.94                                               | 4,530,180.86                                                     |  |
| 02 September 2022       | 166,932.46                                            | 1,858,036.43                                                  | 700.85                                                          | 449,568.91                                               | 4,545,943.12                                                     |  |
| 09 September 2022       | 164,742.88                                            | 1,872,417.01                                                  | 701.05                                                          | 511,943.74                                               | 4,625,243.77                                                     |  |
| 16 September 2022       | 164,288.10                                            | 1,880,173.13                                                  | 701.13                                                          | 498,878.05                                               | 4,618,619.05                                                     |  |
| 23 September 2022       | 165,833.06                                            | 1,891,042.94                                                  | 701.03                                                          | 493,042.80                                               | 4,601,524.62                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |  |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |  |
| 01 April 2022           | 948,326.53                                                         | 755,444.43                                                   | 4,528,529.43                                                         | 1,143,282.60                                                           | 274,795.88                                                    |  |
| 08 April 2022           | 970,821.78                                                         | 674,932.16                                                   | 4,416,064.50                                                         | 1,145,726.92                                                           | 245,700.54                                                    |  |
| 14 April 2022           | 967,335.09                                                         | 742,407.14                                                   | 4,515,729.00                                                         | 1,130,341.74                                                           | 278,886.69                                                    |  |
| 22 April 2022           | 898,435.30                                                         | 587,146.81                                                   | 4,371,262.32                                                         | 1,061,216.33                                                           | 236,499.44                                                    |  |
| 29 April 2022           | 942,839.26                                                         | 650,028.14                                                   | 4,424,686.12                                                         | 1,115,818.32                                                           | 250,720.48                                                    |  |
| 06 May 2022             | 914,070.47                                                         | 729,261.28                                                   | 4,578,510.63                                                         | 1,085,909.20                                                           | 269,066.14                                                    |  |
| 13 May 2022             | 931,623.87                                                         | 601,818.86                                                   | 4,499,387.31                                                         | 1,107,281.40                                                           | 233,367.19                                                    |  |
| 20 May 2022             | 990,542.44                                                         | 579,946.83                                                   | 4,463,706.96                                                         | 1,159,265.46                                                           | 228,531.64                                                    |  |
| 27 May 2022             | 994,010.25                                                         | 613,000.04                                                   | 4,629,878.76                                                         | 1,160,704.22                                                           | 242,092.30                                                    |  |
| 02 June 2022            | 1,045,897.33                                                       | 601,960.97                                                   | 4,671,598.75                                                         | 1,220,762.81                                                           | 245,166.84                                                    |  |
| 10 June 2022            | 1,121,303.64                                                       | 567,131.95                                                   | 4,738,595.30                                                         | 1,297,514.08                                                           | 234,708.40                                                    |  |
| 17 June 2022            | 1,174,025.37                                                       | 446,046.98                                                   | 4,725,685.34                                                         | 1,378,926.10                                                           | 220,790.42                                                    |  |
| 24 June 2022            | 1,168,801.04                                                       | 418,624.70                                                   | 4,732,009.07                                                         | 1,348,859.11                                                           | 225,433.88                                                    |  |
| 30 June 2022            | 1,183,285.41                                                       | 438,008.86                                                   | 4,820,416.25                                                         | 1,384,643.79                                                           | 230,305.21                                                    |  |
| 08 July 2022            | 1,157,664.06                                                       | 407,707.65                                                   | 4,733,467.60                                                         | 1,402,480.87                                                           | 226,487.99                                                    |  |
| 15 July 2022            | 1,156,549.70                                                       | 412,766.27                                                   | 4,768,421.93                                                         | 1,433,461.45                                                           | 222,273.55                                                    |  |
| 22 July 2022            | 1,120,961.00                                                       | 431,738.42                                                   | 4,837,250.39                                                         | 1,454,858.62                                                           | 240,340.32                                                    |  |
| 29 July 2022            | 1,112,828.02                                                       | 440,864.85                                                   | 4,856,332.77                                                         | 1,447,410.64                                                           | 236,036.46                                                    |  |
| 05 August 2022          | 1,041,877.98                                                       | 439,792.62                                                   | 4,890,117.21                                                         | 1,408,937.50                                                           | 239,962.04                                                    |  |
| 12 August 2022          | 1,060,148.43                                                       | 431,110.99                                                   | 4,941,912.82                                                         | 1,419,930.94                                                           | 238,309.19                                                    |  |
| 19 August 2022          | 1,044,807.22                                                       | 426,827.63                                                   | 4,945,057.62                                                         | 1,372,414.66                                                           | 230,820.14                                                    |  |
| 26 August 2022          | 1,035,782.51                                                       | 427,677.04                                                   | 4,805,352.89                                                         | 1,389,390.92                                                           | 223,745.44                                                    |  |
| 02 September 2022       | 1,073,746.24                                                       | 414,561.51                                                   | 4,830,348.34                                                         | 1,431,842.80                                                           | 227,394.66                                                    |  |
| 09 September 2022       | 1,080,747.00                                                       | 470,889.61                                                   | 4,768,103.78                                                         | 1,471,917.45                                                           | 237,374.71                                                    |  |
| 16 September 2022       | 1,205,672.25                                                       | 465,515.84                                                   | 4,691,272.99                                                         | 1,613,391.68                                                           | 241,309.40                                                    |  |
| 23 September 2022       | 1,218,095.26                                                       | 456,462.50                                                   | 4,752,089.42                                                         | 1,636,560.69                                                           | 235,538.44                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 01 April 2022           | 2,197,605.28                                                           | 381,962.76                                                               | 357,435.60                                                     | 3,655,923.28                                                           | 491,401.66                                                               |
| 08 April 2022           | 2,196,712.52                                                           | 371,628.40                                                               | 338,286.89                                                     | 3,651,449.07                                                           | 486,419.89                                                               |
| 14 April 2022           | 2,244,845.72                                                           | 390,173.77                                                               | 367,588.29                                                     | 3,680,079.00                                                           | 493,842.10                                                               |
| 22 April 2022           | 2,214,593.56                                                           | 389,882.66                                                               | 319,329.28                                                     | 3,610,506.73                                                           | 487,324.71                                                               |
| 29 April 2022           | 2,222,258.24                                                           | 395,021.85                                                               | 343,984.59                                                     | 3,587,680.14                                                           | 493,480.20                                                               |
| 06 May 2022             | 2,251,097.13                                                           | 413,225.04                                                               | 366,831.00                                                     | 3,635,565.28                                                           | 508,137.44                                                               |
| 13 May 2022             | 2,241,534.76                                                           | 415,479.30                                                               | 345,370.52                                                     | 3,600,915.86                                                           | 502,572.39                                                               |
| 20 May 2022             | 2,187,122.74                                                           | 418,528.46                                                               | 324,092.28                                                     | 3,507,969.32                                                           | 519,857.30                                                               |
| 27 May 2022             | 2,258,531.94                                                           | 436,072.32                                                               | 357,460.66                                                     | 3,574,191.31                                                           | 513,962.40                                                               |
| 02 June 2022            | 2,294,682.20                                                           | 437,957.70                                                               | 350,757.04                                                     | 3,598,339.89                                                           | 516,737.02                                                               |
| 10 June 2022            | 2,279,310.39                                                           | 448,236.83                                                               | 341,681.47                                                     | 3,598,611.35                                                           | 527,407.67                                                               |
| 17 June 2022            | 2,220,830.56                                                           | 466,192.51                                                               | 316,471.44                                                     | 3,557,768.67                                                           | 541,496.49                                                               |
| 24 June 2022            | 2,225,393.36                                                           | 477,919.07                                                               | 308,464.25                                                     | 3,451,473.57                                                           | 535,972.87                                                               |
| 30 June 2022            | 2,246,553.65                                                           | 483,216.44                                                               | 305,927.02                                                     | 3,439,561.64                                                           | 541,798.65                                                               |
| 08 July 2022            | 2,208,809.04                                                           | 505,566.75                                                               | 301,577.10                                                     | 3,373,772.03                                                           | 569,302.64                                                               |
| 15 July 2022            | 2,183,358.92                                                           | 517,667.89                                                               | 301,594.62                                                     | 3,332,864.82                                                           | 584,373.55                                                               |
| 22 July 2022            | 2,208,533.81                                                           | 510,481.31                                                               | 334,562.96                                                     | 3,350,967.33                                                           | 575,434.32                                                               |
| 29 July 2022            | 2,216,218.33                                                           | 507,404.76                                                               | 335,884.74                                                     | 3,353,640.46                                                           | 610,728.60                                                               |
| 05 August 2022          | 2,232,212.62                                                           | 525,203.90                                                               | 336,449.60                                                     | 3,372,352.68                                                           | 620,920.80                                                               |
| 12 August 2022          | 2,245,268.07                                                           | 538,121.64                                                               | 355,162.44                                                     | 3,394,284.29                                                           | 608,751.30                                                               |
| 19 August 2022          | 2,256,839.40                                                           | 537,255.00                                                               | 350,823.17                                                     | 3,372,101.10                                                           | 604,907.66                                                               |
| 26 August 2022          | 2,094,594.16                                                           | 511,688.60                                                               | 347,055.42                                                     | 3,250,908.16                                                           | 609,526.26                                                               |
| 02 September 2022       | 2,106,408.16                                                           | 518,637.15                                                               | 343,506.82                                                     | 3,259,966.87                                                           | 618,763.90                                                               |
| 09 September 2022       | 2,003,970.49                                                           | 520,206.06                                                               | 340,978.16                                                     | 3,053,764.82                                                           | 610,641.99                                                               |
| 16 September 2022       | 1,998,057.25                                                           | 525,429.33                                                               | 339,496.90                                                     | 3,067,586.39                                                           | 620,411.93                                                               |
| 23 September 2022       | 2,000,560.26                                                           | 519,963.38                                                               | 336,302.25                                                     | 3,026,576.40                                                           | 619,024.09                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 01 April 2022           | 168,779.10                                                      | 1,529,690.27                                                            | 248,963.26                                                                | 33,847.88                                                        | 200,111.58                                                               |
| 08 April 2022           | 168,540.72                                                      | 1,532,852.76                                                            | 249,186.15                                                                | 32,669.66                                                        | 198,223.92                                                               |
| 14 April 2022           | 176,397.08                                                      | 1,543,673.45                                                            | 254,601.20                                                                | 35,732.71                                                        | 203,515.26                                                               |
| 22 April 2022           | 161,606.46                                                      | 1,520,567.37                                                            | 255,790.12                                                                | 31,504.52                                                        | 202,181.47                                                               |
| 29 April 2022           | 165,625.91                                                      | 1,519,045.01                                                            | 259,293.82                                                                | 33,580.24                                                        | 198,214.32                                                               |
| 06 May 2022             | 171,172.17                                                      | 1,533,154.84                                                            | 264,843.22                                                                | 35,224.86                                                        | 202,944.44                                                               |
| 13 May 2022             | 163,482.95                                                      | 1,521,830.24                                                            | 269,321.64                                                                | 32,443.04                                                        | 200,112.69                                                               |
| 20 May 2022             | 159,306.09                                                      | 1,515,215.55                                                            | 269,369.99                                                                | 31,579.80                                                        | 197,683.98                                                               |
| 27 May 2022             | 169,334.46                                                      | 1,545,957.57                                                            | 243,007.86                                                                | 33,751.47                                                        | 204,018.99                                                               |
| 02 June 2022            | 167,253.35                                                      | 1,560,014.80                                                            | 246,364.18                                                                | 33,867.56                                                        | 207,163.49                                                               |
| 10 June 2022            | 166,925.94                                                      | 1,580,240.15                                                            | 250,574.45                                                                | 32,705.82                                                        | 207,798.10                                                               |
| 17 June 2022            | 158,430.78                                                      | 1,502,699.52                                                            | 243,108.42                                                                | 32,360.51                                                        | 191,742.75                                                               |
| 24 June 2022            | 157,218.22                                                      | 1,474,983.92                                                            | 247,934.85                                                                | 29,782.64                                                        | 188,181.87                                                               |
| 30 June 2022            | 157,451.83                                                      | 1,476,743.43                                                            | 248,650.81                                                                | 30,008.56                                                        | 187,687.37                                                               |
| 08 July 2022            | 155,288.50                                                      | 1,461,871.24                                                            | 258,065.74                                                                | 29,001.38                                                        | 189,464.87                                                               |
| 15 July 2022            | 155,011.24                                                      | 1,456,379.99                                                            | 270,673.43                                                                | 29,180.93                                                        | 188,273.34                                                               |
| 22 July 2022            | 182,502.23                                                      | 1,474,870.61                                                            | 285,655.88                                                                | 35,438.60                                                        | 192,399.09                                                               |
| 29 July 2022            | 183,357.05                                                      | 1,476,276.33                                                            | 291,274.49                                                                | 35,681.48                                                        | 194,646.47                                                               |
| 05 August 2022          | 182,169.40                                                      | 1,480,028.33                                                            | 295,735.19                                                                | 35,705.89                                                        | 195,076.58                                                               |
| 12 August 2022          | 184,090.01                                                      | 1,483,697.40                                                            | 292,247.14                                                                | 35,905.92                                                        | 197,481.14                                                               |
| 19 August 2022          | 182,818.46                                                      | 1,446,800.88                                                            | 291,341.40                                                                | 36,049.96                                                        | 193,636.31                                                               |
| 26 August 2022          | 178,133.09                                                      | 1,337,434.22                                                            | 296,353.29                                                                | 35,583.65                                                        | 190,014.63                                                               |
| 02 September 2022       | 176,626.65                                                      | 1,345,393.47                                                            | 318,657.68                                                                | 34,924.91                                                        | 191,033.23                                                               |
| 09 September 2022       | 176,438.52                                                      | 1,322,981.60                                                            | 306,905.31                                                                | 34,389.91                                                        | 188,182.40                                                               |
| 16 September 2022       | 171,421.06                                                      | 1,323,054.66                                                            | 310,183.12                                                                | 34,338.80                                                        | 183,163.59                                                               |
| 23 September 2022       | 167,832.87                                                      | 1,269,269.56                                                            | 306,526.90                                                                | 34,255.23                                                        | 178,032.96                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                 |                                                                         |                                                                           |                                                              |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|--|
|                         |                                                                           |                                                                 |                                                                         |                                                                           |                                                              |  |
|                         | Outstanding Notional<br>(US\$m) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / > 20 Years /<br>Basis Swap |  |
| As At                   |                                                                           |                                                                 |                                                                         |                                                                           |                                                              |  |
| 01 April 2022           | 63,480.34                                                                 | 20,637.71                                                       | 101,392.26                                                              | 49,016.11                                                                 | 16,477.52                                                    |  |
| 08 April 2022           | 59,872.50                                                                 | 20,046.68                                                       | 101,117.30                                                              | 48,749.24                                                                 | 16,447.58                                                    |  |
| 14 April 2022           | 63,384.98                                                                 | 21,982.41                                                       | 101,986.84                                                              | 49,418.19                                                                 | 18,742.40                                                    |  |
| 22 April 2022           | 62,447.50                                                                 | 18,602.13                                                       | 99,429.54                                                               | 48,338.06                                                                 | 14,485.88                                                    |  |
| 29 April 2022           | 63,363.84                                                                 | 20,868.85                                                       | 98,717.00                                                               | 48,375.15                                                                 | 17,984.71                                                    |  |
| 06 May 2022             | 64,828.67                                                                 | 21,592.64                                                       | 100,796.28                                                              | 49,265.75                                                                 | 18,559.17                                                    |  |
| 13 May 2022             | 69,735.06                                                                 | 20,505.69                                                       | 99,802.15                                                               | 50,824.23                                                                 | 16,806.13                                                    |  |
| 20 May 2022             | 68,064.11                                                                 | 18,048.54                                                       | 99,168.98                                                               | 45,416.19                                                                 | 13,899.62                                                    |  |
| 27 May 2022             | 60,126.87                                                                 | 20,880.94                                                       | 100,073.71                                                              | 42,498.61                                                                 | 17,736.68                                                    |  |
| 02 June 2022            | 61,357.39                                                                 | 20,089.54                                                       | 101,128.89                                                              | 42,107.67                                                                 | 16,340.31                                                    |  |
| 10 June 2022            | 59,078.57                                                                 | 19,747.98                                                       | 100,864.63                                                              | 41,461.89                                                                 | 16,176.69                                                    |  |
| 17 June 2022            | 57,071.30                                                                 | 18,132.78                                                       | 99,045.17                                                               | 40,824.18                                                                 | 14,380.39                                                    |  |
| 24 June 2022            | 57,580.45                                                                 | 18,702.23                                                       | 97,216.86                                                               | 41,154.87                                                                 | 13,803.46                                                    |  |
| 30 June 2022            | 57,545.95                                                                 | 18,934.34                                                       | 96,896.29                                                               | 43,723.98                                                                 | 13,739.96                                                    |  |
| 08 July 2022            | 59,554.53                                                                 | 18,569.59                                                       | 95,916.75                                                               | 45,766.32                                                                 | 13,689.38                                                    |  |
| 15 July 2022            | 58,040.74                                                                 | 18,532.08                                                       | 96,152.80                                                               | 44,734.53                                                                 | 13,751.16                                                    |  |
| 22 July 2022            | 63,642.60                                                                 | 20,949.97                                                       | 98,310.66                                                               | 45,818.06                                                                 | 14,521.01                                                    |  |
| 29 July 2022            | 66,197.74                                                                 | 21,034.90                                                       | 98,322.17                                                               | 46,812.28                                                                 | 14,463.42                                                    |  |
| 05 August 2022          | 68,631.46                                                                 | 20,848.67                                                       | 98,448.47                                                               | 48,978.07                                                                 | 14,474.68                                                    |  |
| 12 August 2022          | 69,897.91                                                                 | 21,171.63                                                       | 99,146.78                                                               | 48,187.33                                                                 | 14,795.84                                                    |  |
| 19 August 2022          | 68,402.33                                                                 | 20,953.16                                                       | 95,759.01                                                               | 48,126.74                                                                 | 14,537.29                                                    |  |
| 26 August 2022          | 67,374.71                                                                 | 20,642.53                                                       | 94,334.87                                                               | 47,621.48                                                                 | 14,426.21                                                    |  |
| 02 September 2022       | 69,139.28                                                                 | 20,443.56                                                       | 94,340.43                                                               | 47,656.19                                                                 | 14,248.67                                                    |  |
| 09 September 2022       | 65,584.76                                                                 | 20,134.18                                                       | 93,713.11                                                               | 46,551.57                                                                 | 14,120.93                                                    |  |
| 16 September 2022       | 65,994.45                                                                 | 19,713.30                                                       | 92,292.90                                                               | 46,938.50                                                                 | 13,979.33                                                    |  |
| 23 September 2022       | 64,339.50                                                                 | 19,643.55                                                       | 92,316.58                                                               | 46,917.86                                                                 | 13,846.37                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 01 April 2022           | 165,745.87                                                            | 30,254.48                                                               | 470,593                                 | 21,409                                       | 390,652                                                 |
| 08 April 2022           | 165,947.68                                                            | 30,638.95                                                               | 473,588                                 | 20,725                                       | 392,865                                                 |
| 14 April 2022           | 167,105.64                                                            | 31,185.64                                                               | 478,369                                 | 20,771                                       | 396,106                                                 |
| 22 April 2022           | 165,076.16                                                            | 29,843.47                                                               | 478,865                                 | 20,074                                       | 396,241                                                 |
| 29 April 2022           | 164,301.27                                                            | 31,125.23                                                               | 484,131                                 | 20,191                                       | 400,088                                                 |
| 06 May 2022             | 164,982.00                                                            | 32,296.44                                                               | 487,785                                 | 20,561                                       | 402,029                                                 |
| 13 May 2022             | 165,273.89                                                            | 32,219.43                                                               | 492,178                                 | 19,392                                       | 405,673                                                 |
| 20 May 2022             | 166,159.34                                                            | 32,972.94                                                               | 489,787                                 | 19,431                                       | 402,130                                                 |
| 27 May 2022             | 167,623.61                                                            | 31,837.70                                                               | 495,741                                 | 19,441                                       | 407,217                                                 |
| 02 June 2022            | 167,571.92                                                            | 31,835.87                                                               | 497,072                                 | 19,140                                       | 407,310                                                 |
| 10 June 2022            | 167,712.79                                                            | 32,151.94                                                               | 498,625                                 | 18,754                                       | 407,076                                                 |
| 17 June 2022            | 166,509.40                                                            | 34,245.54                                                               | 499,477                                 | 18,033                                       | 406,046                                                 |
| 24 June 2022            | 165,496.18                                                            | 34,943.61                                                               | 495,210                                 | 17,317                                       | 400,714                                                 |
| 30 June 2022            | 165,251.58                                                            | 32,819.10                                                               | 496,515                                 | 17,216                                       | 401,186                                                 |
| 08 July 2022            | 165,511.47                                                            | 35,203.12                                                               | 496,472                                 | 17,355                                       | 398,722                                                 |
| 15 July 2022            | 164,915.91                                                            | 35,206.77                                                               | 494,699                                 | 17,308                                       | 395,022                                                 |
| 22 July 2022            | 166,263.29                                                            | 35,946.82                                                               | 504,162                                 | 18,892                                       | 398,363                                                 |
| 29 July 2022            | 165,936.00                                                            | 37,009.53                                                               | 506,615                                 | 18,681                                       | 398,812                                                 |
| 05 August 2022          | 166,311.72                                                            | 38,398.19                                                               | 510,810                                 | 18,935                                       | 400,972                                                 |
| 12 August 2022          | 166,815.76                                                            | 37,588.88                                                               | 510,588                                 | 19,013                                       | 399,949                                                 |
| 19 August 2022          | 160,157.10                                                            | 37,447.85                                                               | 512,021                                 | 19,126                                       | 400,957                                                 |
| 26 August 2022          | 152,501.95                                                            | 37,206.55                                                               | 492,569                                 | 18,927                                       | 382,277                                                 |
| 02 September 2022       | 152,975.90                                                            | 38,392.17                                                               | 495,597                                 | 18,683                                       | 383,642                                                 |
| 09 September 2022       | 152,902.48                                                            | 36,420.70                                                               | 485,457                                 | 18,865                                       | 372,716                                                 |
| 16 September 2022       | 152,233.01                                                            | 36,477.52                                                               | 487,241                                 | 18,630                                       | 373,445                                                 |
| 23 September 2022       | 152,010.36                                                            | 36,356.93                                                               | 490,029                                 | 18,918                                       | 374,900                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 01 April 2022           | 58,533                                              | 16,966                                                        | 279,625                                                               | 47,512                                                                  | 4,444                                                             |
| 08 April 2022           | 59,999                                              | 16,721                                                        | 280,978                                                               | 48,851                                                                  | 4,005                                                             |
| 14 April 2022           | 61,493                                              | 16,502                                                        | 283,534                                                               | 49,957                                                                  | 4,270                                                             |
| 22 April 2022           | 62,550                                              | 16,176                                                        | 283,481                                                               | 51,263                                                                  | 3,899                                                             |
| 29 April 2022           | 63,853                                              | 15,995                                                        | 286,297                                                               | 52,288                                                                  | 4,197                                                             |
| 06 May 2022             | 65,195                                              | 15,790                                                        | 287,484                                                               | 53,319                                                                  | 4,772                                                             |
| 13 May 2022             | 67,113                                              | 15,579                                                        | 290,719                                                               | 55,027                                                                  | 3,814                                                             |
| 20 May 2022             | 68,227                                              | 15,291                                                        | 286,747                                                               | 56,169                                                                  | 4,141                                                             |
| 27 May 2022             | 69,084                                              | 15,095                                                        | 290,406                                                               | 56,810                                                                  | 4,347                                                             |
| 02 June 2022            | 70,623                                              | 14,868                                                        | 292,139                                                               | 58,218                                                                  | 4,273                                                             |
| 10 June 2022            | 72,795                                              | 14,585                                                        | 291,256                                                               | 60,074                                                                  | 4,170                                                             |
| 17 June 2022            | 75,398                                              | 14,317                                                        | 290,640                                                               | 62,391                                                                  | 3,717                                                             |
| 24 June 2022            | 77,180                                              | 14,027                                                        | 290,689                                                               | 64,147                                                                  | 3,291                                                             |
| 30 June 2022            | 78,114                                              | 13,827                                                        | 291,781                                                               | 64,979                                                                  | 3,389                                                             |
| 08 July 2022            | 80,395                                              | 13,722                                                        | 288,656                                                               | 67,729                                                                  | 3,634                                                             |
| 15 July 2022            | 82,370                                              | 13,726                                                        | 285,330                                                               | 69,393                                                                  | 3,582                                                             |
| 22 July 2022            | 86,907                                              | 15,237                                                        | 288,153                                                               | 69,270                                                                  | 3,655                                                             |
| 29 July 2022            | 89,122                                              | 15,228                                                        | 288,732                                                               | 71,035                                                                  | 3,453                                                             |
| 05 August 2022          | 90,904                                              | 15,226                                                        | 290,636                                                               | 72,316                                                                  | 3,709                                                             |
| 12 August 2022          | 91,627                                              | 15,242                                                        | 289,612                                                               | 72,726                                                                  | 3,771                                                             |
| 19 August 2022          | 91,939                                              | 15,397                                                        | 290,511                                                               | 72,846                                                                  | 3,729                                                             |
| 26 August 2022          | 91,365                                              | 15,116                                                        | 272,369                                                               | 72,171                                                                  | 3,811                                                             |
| 02 September 2022       | 93,272                                              | 15,123                                                        | 274,455                                                               | 73,549                                                                  | 3,560                                                             |
| 09 September 2022       | 93,876                                              | 15,087                                                        | 263,855                                                               | 74,151                                                                  | 3,778                                                             |
| 16 September 2022       | 95,166                                              | 15,072                                                        | 264,463                                                               | 75,020                                                                  | 3,558                                                             |
| 23 September 2022       | 96,211                                              | 15,091                                                        | 265,990                                                               | 75,959                                                                  | 3,827                                                             |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 01 April 2022           | 111,027                                                                   | 11,021                                                                      | 4,810                                           | 88,983                                                  | 12,863                                                    |
| 08 April 2022           | 111,887                                                                   | 11,148                                                                      | 4,629                                           | 88,872                                                  | 13,361                                                    |
| 14 April 2022           | 112,572                                                                   | 11,536                                                                      | 4,631                                           | 88,923                                                  | 13,990                                                    |
| 22 April 2022           | 112,760                                                                   | 11,287                                                                      | 4,583                                           | 88,722                                                  | 14,219                                                    |
| 29 April 2022           | 113,791                                                                   | 11,565                                                                      | 4,612                                           | 88,543                                                  | 14,691                                                    |
| 06 May 2022             | 114,545                                                                   | 11,876                                                                      | 4,810                                           | 88,396                                                  | 15,140                                                    |
| 13 May 2022             | 114,955                                                                   | 12,086                                                                      | 4,482                                           | 88,534                                                  | 16,006                                                    |
| 20 May 2022             | 115,383                                                                   | 12,058                                                                      | 4,581                                           | 88,553                                                  | 16,703                                                    |
| 27 May 2022             | 116,811                                                                   | 12,274                                                                      | 4,663                                           | 88,757                                                  | 17,513                                                    |
| 02 June 2022            | 115,171                                                                   | 12,405                                                                      | 4,659                                           | 88,492                                                  | 17,870                                                    |
| 10 June 2022            | 115,821                                                                   | 12,721                                                                      | 4,627                                           | 88,488                                                  | 18,529                                                    |
| 17 June 2022            | 115,406                                                                   | 13,007                                                                      | 4,468                                           | 88,499                                                  | 19,666                                                    |
| 24 June 2022            | 110,025                                                                   | 13,033                                                                      | 4,337                                           | 88,507                                                  | 20,057                                                    |
| 30 June 2022            | 109,406                                                                   | 13,135                                                                      | 4,403                                           | 88,185                                                  | 20,323                                                    |
| 08 July 2022            | 110,066                                                                   | 12,666                                                                      | 4,501                                           | 86,858                                                  | 22,059                                                    |
| 15 July 2022            | 109,692                                                                   | 12,977                                                                      | 4,505                                           | 86,457                                                  | 22,836                                                    |
| 22 July 2022            | 110,211                                                                   | 17,637                                                                      | 4,517                                           | 86,302                                                  | 23,433                                                    |
| 29 July 2022            | 110,080                                                                   | 18,088                                                                      | 4,467                                           | 86,182                                                  | 24,719                                                    |
| 05 August 2022          | 110,336                                                                   | 18,588                                                                      | 4,579                                           | 86,102                                                  | 25,592                                                    |
| 12 August 2022          | 110,337                                                                   | 18,901                                                                      | 4,577                                           | 85,954                                                  | 25,605                                                    |
| 19 August 2022          | 110,446                                                                   | 19,093                                                                      | 4,529                                           | 84,413                                                  | 25,183                                                    |
| 26 August 2022          | 109,909                                                                   | 19,194                                                                      | 4,595                                           | 82,534                                                  | 25,633                                                    |
| 02 September 2022       | 109,188                                                                   | 19,724                                                                      | 4,498                                           | 82,412                                                  | 26,539                                                    |
| 09 September 2022       | 108,862                                                                   | 19,726                                                                      | 4,570                                           | 81,825                                                  | 26,620                                                    |
| 16 September 2022       | 108,983                                                                   | 20,147                                                                      | 4,467                                           | 80,845                                                  | 26,867                                                    |
| 23 September 2022       | 108,910                                                                   | 20,253                                                                      | 4,540                                           | 80,531                                                  | 27,063                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 01 April 2022           | 0                                                     | 70,998                                                        | 111                                                             | 339                                                   | 5,947                                                         |
| 08 April 2022           | 0                                                     | 71,057                                                        | 113                                                             | 307                                                   | 5,892                                                         |
| 14 April 2022           | 0                                                     | 71,816                                                        | 116                                                             | 339                                                   | 5,927                                                         |
| 22 April 2022           | 0                                                     | 72,634                                                        | 126                                                             | 282                                                   | 5,952                                                         |
| 29 April 2022           | 0                                                     | 73,959                                                        | 131                                                             | 281                                                   | 6,000                                                         |
| 06 May 2022             | 0                                                     | 74,324                                                        | 131                                                             | 318                                                   | 6,010                                                         |
| 13 May 2022             | 0                                                     | 75,368                                                        | 137                                                             | 231                                                   | 6,060                                                         |
| 20 May 2022             | 0                                                     | 76,296                                                        | 147                                                             | 303                                                   | 6,101                                                         |
| 27 May 2022             | 0                                                     | 77,349                                                        | 152                                                             | 315                                                   | 6,186                                                         |
| 02 June 2022            | 0                                                     | 77,856                                                        | 152                                                             | 307                                                   | 6,160                                                         |
| 10 June 2022            | 0                                                     | 76,616                                                        | 154                                                             | 304                                                   | 6,183                                                         |
| 17 June 2022            | 0                                                     | 75,702                                                        | 166                                                             | 219                                                   | 6,275                                                         |
| 24 June 2022            | 0                                                     | 76,176                                                        | 168                                                             | 203                                                   | 6,261                                                         |
| 30 June 2022            | 0                                                     | 76,549                                                        | 180                                                             | 200                                                   | 6,274                                                         |
| 08 July 2022            | 0                                                     | 77,809                                                        | 181                                                             | 242                                                   | 6,417                                                         |
| 15 July 2022            | 0                                                     | 77,977                                                        | 192                                                             | 219                                                   | 6,443                                                         |
| 22 July 2022            | 0                                                     | 79,089                                                        | 196                                                             | 243                                                   | 6,544                                                         |
| 29 July 2022            | 0                                                     | 79,786                                                        | 199                                                             | 207                                                   | 6,585                                                         |
| 05 August 2022          | 0                                                     | 80,436                                                        | 202                                                             | 223                                                   | 6,667                                                         |
| 12 August 2022          | 0                                                     | 79,664                                                        | 206                                                             | 222                                                   | 6,600                                                         |
| 19 August 2022          | 0                                                     | 81,122                                                        | 211                                                             | 222                                                   | 6,650                                                         |
| 26 August 2022          | 0                                                     | 79,548                                                        | 213                                                             | 249                                                   | 6,583                                                         |
| 02 September 2022       | 0                                                     | 80,457                                                        | 220                                                             | 203                                                   | 6,642                                                         |
| 09 September 2022       | 0                                                     | 68,384                                                        | 219                                                             | 221                                                   | 6,646                                                         |
| 16 September 2022       | 0                                                     | 68,198                                                        | 216                                                             | 203                                                   | 6,692                                                         |
| 23 September 2022       | 0                                                     | 68,893                                                        | 220                                                             | 242                                                   | 6,681                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 01 April 2022           | 842                                                             | 257                                                   | 566                                                           | 1,322                                                           | 5,035                                              |
| 08 April 2022           | 857                                                             | 241                                                   | 555                                                           | 1,337                                                           | 4,738                                              |
| 14 April 2022           | 873                                                             | 230                                                   | 575                                                           | 1,340                                                           | 4,518                                              |
| 22 April 2022           | 892                                                             | 219                                                   | 552                                                           | 1,330                                                           | 4,314                                              |
| 29 April 2022           | 920                                                             | 203                                                   | 561                                                           | 1,335                                                           | 4,087                                              |
| 06 May 2022             | 945                                                             | 174                                                   | 553                                                           | 1,347                                                           | 3,887                                              |
| 13 May 2022             | 974                                                             | 145                                                   | 551                                                           | 1,373                                                           | 3,637                                              |
| 20 May 2022             | 1,002                                                           | 125                                                   | 536                                                           | 1,388                                                           | 3,335                                              |
| 27 May 2022             | 1,034                                                           | 115                                                   | 547                                                           | 1,387                                                           | 3,116                                              |
| 02 June 2022            | 1,041                                                           | 92                                                    | 540                                                           | 1,389                                                           | 2,857                                              |
| 10 June 2022            | 1,061                                                           | 75                                                    | 535                                                           | 1,399                                                           | 2,558                                              |
| 17 June 2022            | 1,124                                                           | 51                                                    | 522                                                           | 1,407                                                           | 2,232                                              |
| 24 June 2022            | 1,155                                                           | 40                                                    | 521                                                           | 1,411                                                           | 1,977                                              |
| 30 June 2022            | 1,173                                                           | 16                                                    | 511                                                           | 1,418                                                           | 1,734                                              |
| 08 July 2022            | 1,222                                                           | 16                                                    | 511                                                           | 1,435                                                           | 1,550                                              |
| 15 July 2022            | 1,259                                                           | 16                                                    | 512                                                           | 1,439                                                           | 1,548                                              |
| 22 July 2022            | 1,313                                                           | 16                                                    | 519                                                           | 1,453                                                           | 3,036                                              |
| 29 July 2022            | 1,343                                                           | 16                                                    | 518                                                           | 1,456                                                           | 3,029                                              |
| 05 August 2022          | 1,379                                                           | 16                                                    | 515                                                           | 1,463                                                           | 3,027                                              |
| 12 August 2022          | 1,396                                                           | 16                                                    | 487                                                           | 1,490                                                           | 3,021                                              |
| 19 August 2022          | 1,432                                                           | 16                                                    | 486                                                           | 1,487                                                           | 3,012                                              |
| 26 August 2022          | 1,434                                                           | 16                                                    | 472                                                           | 1,489                                                           | 3,008                                              |
| 02 September 2022       | 1,469                                                           | 16                                                    | 474                                                           | 1,508                                                           | 2,995                                              |
| 09 September 2022       | 1,528                                                           | 16                                                    | 474                                                           | 1,500                                                           | 2,991                                              |
| 16 September 2022       | 1,562                                                           | 16                                                    | 475                                                           | 1,469                                                           | 2,979                                              |
| 23 September 2022       | 1,558                                                           | 16                                                    | 475                                                           | 1,476                                                           | 2,972                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |                                                               |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|---------------------------------------------------------------|
| As At                   | JPY                                                           |                                                                 | HKD                                                   |                                                               | USD                                                             |                                                               |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap | Number of Outstanding<br>Trades / USD / Floating<br>vs. Fixed |
| 01 April 2022           | 4,210                                                         | 10,477                                                          | 4,807                                                 | 68,786                                                        | 28                                                              |                                                               |
| 08 April 2022           | 4,104                                                         | 10,531                                                          | 4,843                                                 | 69,688                                                        | 28                                                              |                                                               |
| 14 April 2022           | 4,098                                                         | 10,618                                                          | 4,858                                                 | 70,449                                                        | 28                                                              |                                                               |
| 22 April 2022           | 4,026                                                         | 10,720                                                          | 4,808                                                 | 70,908                                                        | 28                                                              |                                                               |
| 29 April 2022           | 4,012                                                         | 10,810                                                          | 4,838                                                 | 71,341                                                        | 28                                                              |                                                               |
| 06 May 2022             | 4,023                                                         | 10,877                                                          | 4,839                                                 | 71,778                                                        | 28                                                              |                                                               |
| 13 May 2022             | 3,967                                                         | 10,981                                                          | 4,823                                                 | 72,119                                                        | 28                                                              |                                                               |
| 20 May 2022             | 3,945                                                         | 10,662                                                          | 4,829                                                 | 72,704                                                        | 28                                                              |                                                               |
| 27 May 2022             | 3,917                                                         | 9,743                                                           | 4,842                                                 | 73,574                                                        | 29                                                              |                                                               |
| 02 June 2022            | 3,873                                                         | 9,813                                                           | 4,862                                                 | 73,947                                                        | 29                                                              |                                                               |
| 10 June 2022            | 3,821                                                         | 10,022                                                          | 4,865                                                 | 73,887                                                        | 32                                                              |                                                               |
| 17 June 2022            | 3,767                                                         | 9,744                                                           | 4,860                                                 | 74,413                                                        | 32                                                              |                                                               |
| 24 June 2022            | 3,710                                                         | 9,878                                                           | 4,784                                                 | 74,174                                                        | 32                                                              |                                                               |
| 30 June 2022            | 3,646                                                         | 9,772                                                           | 4,815                                                 | 73,987                                                        | 32                                                              |                                                               |
| 08 July 2022            | 3,518                                                         | 9,878                                                           | 4,843                                                 | 69,233                                                        | 32                                                              |                                                               |
| 15 July 2022            | 3,510                                                         | 10,038                                                          | 4,790                                                 | 68,202                                                        | 33                                                              |                                                               |
| 22 July 2022            | 4,633                                                         | 14,814                                                          | 4,847                                                 | 68,676                                                        | 32                                                              |                                                               |
| 29 July 2022            | 4,631                                                         | 15,062                                                          | 4,911                                                 | 69,219                                                        | 32                                                              |                                                               |
| 05 August 2022          | 4,632                                                         | 15,253                                                          | 4,898                                                 | 70,006                                                        | 32                                                              |                                                               |
| 12 August 2022          | 4,408                                                         | 15,442                                                          | 4,886                                                 | 69,281                                                        | 32                                                              |                                                               |
| 19 August 2022          | 4,394                                                         | 15,682                                                          | 5,019                                                 | 69,774                                                        | 30                                                              |                                                               |
| 26 August 2022          | 4,349                                                         | 15,842                                                          | 5,015                                                 | 68,725                                                        | 30                                                              |                                                               |
| 02 September 2022       | 4,332                                                         | 16,068                                                          | 5,003                                                 | 69,303                                                        | 30                                                              |                                                               |
| 09 September 2022       | 4,293                                                         | 15,952                                                          | 4,966                                                 | 69,833                                                        | 32                                                              |                                                               |
| 16 September 2022       | 4,282                                                         | 16,225                                                          | 4,965                                                 | 70,353                                                        | 32                                                              |                                                               |
| 23 September 2022       | 4,277                                                         | 16,384                                                          | 5,000                                                 | 70,733                                                        | 32                                                              |                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 01 April 2022           | 6,162                                                    | 151,163                                                          | 32,890                                                             | 6,846                                                        | 63,402                                                               |
| 08 April 2022           | 5,968                                                    | 152,698                                                          | 33,772                                                             | 6,535                                                        | 63,765                                                               |
| 14 April 2022           | 6,196                                                    | 154,319                                                          | 34,528                                                             | 6,353                                                        | 64,278                                                               |
| 22 April 2022           | 5,869                                                    | 153,449                                                          | 35,235                                                             | 6,057                                                        | 64,510                                                               |
| 29 April 2022           | 6,171                                                    | 155,673                                                          | 35,938                                                             | 5,910                                                        | 65,421                                                               |
| 06 May 2022             | 6,534                                                    | 156,946                                                          | 36,728                                                             | 5,747                                                        | 65,734                                                               |
| 13 May 2022             | 6,075                                                    | 159,075                                                          | 37,615                                                             | 5,340                                                        | 66,533                                                               |
| 20 May 2022             | 6,259                                                    | 153,996                                                          | 38,298                                                             | 5,073                                                        | 66,831                                                               |
| 27 May 2022             | 6,391                                                    | 156,888                                                          | 39,227                                                             | 4,827                                                        | 67,786                                                               |
| 02 June 2022            | 6,364                                                    | 156,443                                                          | 40,330                                                             | 4,575                                                        | 67,964                                                               |
| 10 June 2022            | 6,326                                                    | 157,547                                                          | 41,599                                                             | 4,240                                                        | 67,669                                                               |
| 17 June 2022            | 6,204                                                    | 156,869                                                          | 43,260                                                             | 3,882                                                        | 68,395                                                               |
| 24 June 2022            | 5,977                                                    | 151,366                                                          | 44,480                                                             | 3,486                                                        | 69,295                                                               |
| 30 June 2022            | 6,049                                                    | 152,035                                                          | 45,217                                                             | 3,255                                                        | 69,965                                                               |
| 08 July 2022            | 6,204                                                    | 154,378                                                          | 45,589                                                             | 3,173                                                        | 69,481                                                               |
| 15 July 2022            | 6,231                                                    | 151,922                                                          | 46,573                                                             | 3,168                                                        | 69,780                                                               |
| 22 July 2022            | 6,234                                                    | 152,601                                                          | 45,666                                                             | 3,384                                                        | 70,562                                                               |
| 29 July 2022            | 6,052                                                    | 151,891                                                          | 46,312                                                             | 3,371                                                        | 70,936                                                               |
| 05 August 2022          | 6,193                                                    | 152,614                                                          | 46,983                                                             | 3,379                                                        | 71,222                                                               |
| 12 August 2022          | 6,292                                                    | 153,556                                                          | 47,456                                                             | 3,410                                                        | 71,993                                                               |
| 19 August 2022          | 6,329                                                    | 154,118                                                          | 47,914                                                             | 3,474                                                        | 72,638                                                               |
| 26 August 2022          | 6,045                                                    | 140,067                                                          | 46,724                                                             | 3,449                                                        | 70,799                                                               |
| 02 September 2022       | 5,969                                                    | 140,023                                                          | 47,439                                                             | 3,417                                                        | 71,338                                                               |
| 09 September 2022       | 6,102                                                    | 141,263                                                          | 48,026                                                             | 3,404                                                        | 69,973                                                               |
| 16 September 2022       | 6,001                                                    | 142,601                                                          | 48,796                                                             | 3,391                                                        | 70,380                                                               |
| 23 September 2022       | 6,149                                                    | 143,312                                                          | 49,479                                                             | 3,440                                                        | 72,280                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 01 April 2022           | 10,108                                                                 | 2,575                                                         | 60,188                                                                | 10,701                                                                  | 5,574                                                         |
| 08 April 2022           | 10,252                                                                 | 2,547                                                         | 60,799                                                                | 11,045                                                                  | 5,446                                                         |
| 14 April 2022           | 10,641                                                                 | 2,568                                                         | 61,619                                                                | 11,346                                                                  | 5,486                                                         |
| 22 April 2022           | 10,858                                                                 | 2,526                                                         | 61,913                                                                | 11,689                                                                  | 5,381                                                         |
| 29 April 2022           | 11,213                                                                 | 2,572                                                         | 62,520                                                                | 11,885                                                                  | 5,462                                                         |
| 06 May 2022             | 11,486                                                                 | 2,614                                                         | 62,806                                                                | 12,209                                                                  | 5,619                                                         |
| 13 May 2022             | 11,973                                                                 | 2,557                                                         | 63,620                                                                | 12,480                                                                  | 5,427                                                         |
| 20 May 2022             | 12,316                                                                 | 2,580                                                         | 62,618                                                                | 12,609                                                                  | 5,510                                                         |
| 27 May 2022             | 12,610                                                                 | 2,590                                                         | 63,188                                                                | 12,900                                                                  | 5,642                                                         |
| 02 June 2022            | 13,009                                                                 | 2,604                                                         | 63,568                                                                | 13,049                                                                  | 5,620                                                         |
| 10 June 2022            | 13,370                                                                 | 2,617                                                         | 63,791                                                                | 13,497                                                                  | 5,588                                                         |
| 17 June 2022            | 14,189                                                                 | 2,596                                                         | 64,157                                                                | 14,189                                                                  | 5,496                                                         |
| 24 June 2022            | 14,703                                                                 | 2,621                                                         | 65,155                                                                | 14,503                                                                  | 5,346                                                         |
| 30 June 2022            | 14,955                                                                 | 2,657                                                         | 65,449                                                                | 14,708                                                                  | 5,373                                                         |
| 08 July 2022            | 15,226                                                                 | 2,689                                                         | 65,247                                                                | 15,129                                                                  | 5,427                                                         |
| 15 July 2022            | 15,625                                                                 | 2,672                                                         | 64,970                                                                | 15,444                                                                  | 5,424                                                         |
| 22 July 2022            | 15,758                                                                 | 2,894                                                         | 65,681                                                                | 15,374                                                                  | 5,867                                                         |
| 29 July 2022            | 16,021                                                                 | 2,875                                                         | 65,830                                                                | 15,582                                                                  | 5,868                                                         |
| 05 August 2022          | 16,335                                                                 | 2,913                                                         | 66,714                                                                | 15,948                                                                  | 5,945                                                         |
| 12 August 2022          | 16,613                                                                 | 2,921                                                         | 66,228                                                                | 16,260                                                                  | 5,948                                                         |
| 19 August 2022          | 16,541                                                                 | 2,934                                                         | 66,858                                                                | 16,235                                                                  | 5,973                                                         |
| 26 August 2022          | 16,560                                                                 | 2,870                                                         | 60,205                                                                | 15,102                                                                  | 5,979                                                         |
| 02 September 2022       | 16,801                                                                 | 2,899                                                         | 60,598                                                                | 15,352                                                                  | 5,872                                                         |
| 09 September 2022       | 17,054                                                                 | 2,954                                                         | 58,974                                                                | 15,532                                                                  | 5,902                                                         |
| 16 September 2022       | 17,374                                                                 | 2,962                                                         | 58,261                                                                | 15,669                                                                  | 5,822                                                         |
| 23 September 2022       | 17,864                                                                 | 2,997                                                         | 60,380                                                                | 16,095                                                                  | 5,889                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 01 April 2022           | 159,470                                                               | 21,595                                                                  | 3,792                                                          | 84,271                                                                 | 10,137                                                                   |
| 08 April 2022           | 160,007                                                               | 22,166                                                                  | 3,729                                                          | 84,958                                                                 | 10,486                                                                   |
| 14 April 2022           | 160,753                                                               | 22,465                                                                  | 3,788                                                          | 85,616                                                                 | 10,864                                                                   |
| 22 April 2022           | 160,777                                                               | 22,805                                                                  | 3,662                                                          | 85,373                                                                 | 10,984                                                                   |
| 29 April 2022           | 161,779                                                               | 23,103                                                                  | 3,724                                                          | 86,525                                                                 | 11,327                                                                   |
| 06 May 2022             | 162,574                                                               | 23,565                                                                  | 3,849                                                          | 86,819                                                                 | 11,493                                                                   |
| 13 May 2022             | 163,307                                                               | 24,096                                                                  | 3,676                                                          | 87,819                                                                 | 11,887                                                                   |
| 20 May 2022             | 161,037                                                               | 24,642                                                                  | 3,738                                                          | 87,343                                                                 | 12,154                                                                   |
| 27 May 2022             | 162,272                                                               | 25,278                                                                  | 3,786                                                          | 89,149                                                                 | 12,122                                                                   |
| 02 June 2022            | 161,194                                                               | 26,012                                                                  | 3,768                                                          | 89,550                                                                 | 12,274                                                                   |
| 10 June 2022            | 160,480                                                               | 26,823                                                                  | 3,766                                                          | 89,821                                                                 | 12,690                                                                   |
| 17 June 2022            | 162,389                                                               | 28,108                                                                  | 3,671                                                          | 87,139                                                                 | 12,601                                                                   |
| 24 June 2022            | 158,020                                                               | 28,577                                                                  | 3,605                                                          | 84,775                                                                 | 12,947                                                                   |
| 30 June 2022            | 157,998                                                               | 29,031                                                                  | 3,634                                                          | 84,332                                                                 | 13,002                                                                   |
| 08 July 2022            | 155,775                                                               | 29,610                                                                  | 3,689                                                          | 84,366                                                                 | 13,879                                                                   |
| 15 July 2022            | 153,269                                                               | 30,291                                                                  | 3,681                                                          | 83,325                                                                 | 14,379                                                                   |
| 22 July 2022            | 153,835                                                               | 30,458                                                                  | 4,098                                                          | 84,261                                                                 | 17,007                                                                   |
| 29 July 2022            | 153,777                                                               | 31,213                                                                  | 4,018                                                          | 84,152                                                                 | 17,487                                                                   |
| 05 August 2022          | 154,122                                                               | 31,783                                                                  | 4,061                                                          | 84,561                                                                 | 17,738                                                                   |
| 12 August 2022          | 153,000                                                               | 31,947                                                                  | 4,076                                                          | 84,400                                                                 | 17,728                                                                   |
| 19 August 2022          | 153,109                                                               | 32,114                                                                  | 4,103                                                          | 84,251                                                                 | 18,152                                                                   |
| 26 August 2022          | 148,868                                                               | 32,181                                                                  | 3,993                                                          | 78,987                                                                 | 18,549                                                                   |
| 02 September 2022       | 149,122                                                               | 32,784                                                                  | 3,950                                                          | 78,792                                                                 | 19,036                                                                   |
| 09 September 2022       | 141,547                                                               | 32,950                                                                  | 3,988                                                          | 78,027                                                                 | 19,168                                                                   |
| 16 September 2022       | 142,390                                                               | 33,470                                                                  | 3,920                                                          | 79,090                                                                 | 19,328                                                                   |
| 23 September 2022       | 144,557                                                               | 34,473                                                                  | 3,958                                                          | 74,947                                                                 | 18,733                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 01 April 2022           | 1,037                                                           | 9,867                                                                   | 2,333                                                                     | 779                                                             | 5,363                                                                   |
| 08 April 2022           | 1,001                                                           | 9,908                                                                   | 2,377                                                                     | 748                                                             | 5,352                                                                   |
| 14 April 2022           | 1,038                                                           | 10,234                                                                  | 2,395                                                                     | 768                                                             | 5,396                                                                   |
| 22 April 2022           | 998                                                             | 10,200                                                                  | 2,420                                                                     | 741                                                             | 5,308                                                                   |
| 29 April 2022           | 1,023                                                           | 10,298                                                                  | 2,461                                                                     | 758                                                             | 5,322                                                                   |
| 06 May 2022             | 1,086                                                           | 10,412                                                                  | 2,481                                                                     | 801                                                             | 5,402                                                                   |
| 13 May 2022             | 987                                                             | 10,652                                                                  | 2,638                                                                     | 736                                                             | 5,431                                                                   |
| 20 May 2022             | 1,028                                                           | 10,539                                                                  | 2,593                                                                     | 762                                                             | 5,369                                                                   |
| 27 May 2022             | 1,052                                                           | 10,781                                                                  | 2,399                                                                     | 777                                                             | 5,396                                                                   |
| 02 June 2022            | 1,041                                                           | 10,890                                                                  | 2,482                                                                     | 775                                                             | 5,530                                                                   |
| 10 June 2022            | 1,030                                                           | 11,220                                                                  | 2,478                                                                     | 766                                                             | 5,522                                                                   |
| 17 June 2022            | 985                                                             | 9,981                                                                   | 2,379                                                                     | 732                                                             | 5,428                                                                   |
| 24 June 2022            | 938                                                             | 9,819                                                                   | 2,438                                                                     | 723                                                             | 5,282                                                                   |
| 30 June 2022            | 953                                                             | 9,806                                                                   | 2,440                                                                     | 729                                                             | 5,330                                                                   |
| 08 July 2022            | 973                                                             | 10,054                                                                  | 2,497                                                                     | 738                                                             | 5,360                                                                   |
| 15 July 2022            | 962                                                             | 10,101                                                                  | 2,535                                                                     | 734                                                             | 5,250                                                                   |
| 22 July 2022            | 1,131                                                           | 10,256                                                                  | 3,382                                                                     | 811                                                             | 5,354                                                                   |
| 29 July 2022            | 1,105                                                           | 10,431                                                                  | 3,635                                                                     | 787                                                             | 5,315                                                                   |
| 05 August 2022          | 1,133                                                           | 10,606                                                                  | 3,696                                                                     | 801                                                             | 5,328                                                                   |
| 12 August 2022          | 1,134                                                           | 10,619                                                                  | 3,748                                                                     | 805                                                             | 5,305                                                                   |
| 19 August 2022          | 1,137                                                           | 10,623                                                                  | 3,476                                                                     | 803                                                             | 5,229                                                                   |
| 26 August 2022          | 1,127                                                           | 10,370                                                                  | 3,562                                                                     | 798                                                             | 5,210                                                                   |
| 02 September 2022       | 1,103                                                           | 10,822                                                                  | 3,730                                                                     | 780                                                             | 5,183                                                                   |
| 09 September 2022       | 1,130                                                           | 11,184                                                                  | 3,674                                                                     | 795                                                             | 5,191                                                                   |
| 16 September 2022       | 1,110                                                           | 10,369                                                                  | 3,774                                                                     | 773                                                             | 5,133                                                                   |
| 23 September 2022       | 1,134                                                           | 9,747                                                                   | 3,453                                                                     | 795                                                             | 5,155                                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 01 April 2022           | 1,936                                                                     | 807                                                          | 8,093                                                                | 1,723                                                                  |
| 08 April 2022           | 1,963                                                                     | 720                                                          | 8,077                                                                | 1,710                                                                  |
| 14 April 2022           | 2,005                                                                     | 771                                                          | 8,212                                                                | 1,777                                                                  |
| 22 April 2022           | 2,014                                                                     | 710                                                          | 8,162                                                                | 1,780                                                                  |
| 29 April 2022           | 2,027                                                                     | 743                                                          | 8,225                                                                | 1,837                                                                  |
| 06 May 2022             | 2,058                                                                     | 846                                                          | 8,283                                                                | 1,904                                                                  |
| 13 May 2022             | 2,103                                                                     | 670                                                          | 8,313                                                                | 1,937                                                                  |
| 20 May 2022             | 1,949                                                                     | 741                                                          | 8,394                                                                | 1,965                                                                  |
| 27 May 2022             | 1,865                                                                     | 768                                                          | 8,647                                                                | 1,911                                                                  |
| 02 June 2022            | 1,865                                                                     | 758                                                          | 8,615                                                                | 1,933                                                                  |
| 10 June 2022            | 1,923                                                                     | 748                                                          | 8,575                                                                | 2,015                                                                  |
| 17 June 2022            | 1,881                                                                     | 672                                                          | 8,559                                                                | 2,052                                                                  |
| 24 June 2022            | 1,922                                                                     | 599                                                          | 8,369                                                                | 2,091                                                                  |
| 30 June 2022            | 1,897                                                                     | 615                                                          | 8,308                                                                | 2,082                                                                  |
| 08 July 2022            | 1,943                                                                     | 667                                                          | 8,441                                                                | 2,112                                                                  |
| 15 July 2022            | 1,958                                                                     | 668                                                          | 8,328                                                                | 2,138                                                                  |
| 22 July 2022            | 2,340                                                                     | 708                                                          | 8,416                                                                | 2,588                                                                  |
| 29 July 2022            | 2,365                                                                     | 658                                                          | 8,373                                                                | 2,820                                                                  |
| 05 August 2022          | 2,440                                                                     | 704                                                          | 8,421                                                                | 2,964                                                                  |
| 12 August 2022          | 2,418                                                                     | 720                                                          | 8,406                                                                | 2,913                                                                  |
| 19 August 2022          | 2,517                                                                     | 704                                                          | 8,251                                                                | 2,904                                                                  |
| 26 August 2022          | 2,526                                                                     | 713                                                          | 7,840                                                                | 2,885                                                                  |
| 02 September 2022       | 2,567                                                                     | 664                                                          | 7,790                                                                | 3,003                                                                  |
| 09 September 2022       | 2,562                                                                     | 694                                                          | 7,822                                                                | 2,937                                                                  |
| 16 September 2022       | 2,622                                                                     | 654                                                          | 7,823                                                                | 2,930                                                                  |
| 23 September 2022       | 2,682                                                                     | 707                                                          | 7,835                                                                | 2,912                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 30 September 2022       | 15,978,294.91                        | 1,276,109.22                              | 11,363,626.57                                     | 3,338,559.12                                        | 882,103.09                                                    |
| 07 October 2022         | 15,998,029.58                        | 1,261,725.74                              | 11,408,896.13                                     | 3,327,407.71                                        | 875,079.72                                                    |
| 14 October 2022         | 15,817,043.46                        | 1,220,639.70                              | 11,221,497.94                                     | 3,374,905.82                                        | 868,637.98                                                    |
| 21 October 2022         | 15,784,295.19                        | 1,230,151.55                              | 11,177,591.76                                     | 3,376,551.88                                        | 864,461.27                                                    |
| 28 October 2022         | 16,130,964.22                        | 1,280,744.01                              | 11,325,380.51                                     | 3,524,839.71                                        | 877,909.94                                                    |
| 04 November 2022        | 15,687,270.87                        | 1,224,605.00                              | 11,071,666.38                                     | 3,390,999.48                                        | 872,181.22                                                    |
| 11 November 2022        | 15,972,649.93                        | 1,345,153.08                              | 11,149,525.40                                     | 3,477,971.44                                        | 883,963.92                                                    |
| 18 November 2022        | 16,047,357.16                        | 1,279,671.07                              | 11,219,699.21                                     | 3,547,986.89                                        | 919,661.42                                                    |
| 25 November 2022        | 15,873,954.44                        | 1,257,816.40                              | 11,119,118.87                                     | 3,497,019.18                                        | 913,136.66                                                    |
| 02 December 2022        | 16,140,767.02                        | 1,269,522.75                              | 11,412,483.14                                     | 3,458,761.13                                        | 908,501.66                                                    |
| 09 December 2022        | 16,095,765.24                        | 1,247,839.65                              | 11,421,135.02                                     | 3,426,790.57                                        | 893,381.85                                                    |
| 16 December 2022        | 15,878,494.41                        | 1,245,700.37                              | 11,211,994.75                                     | 3,420,799.29                                        | 887,556.32                                                    |
| 23 December 2022        | 15,628,487.05                        | 1,237,387.08                              | 11,182,411.45                                     | 3,208,688.52                                        | 884,601.06                                                    |
| 30 December 2022        | 15,574,612.17                        | 1,244,055.40                              | 11,177,363.51                                     | 3,153,193.26                                        | 886,346.06                                                    |
| 06 January 2023         | 15,817,032.56                        | 1,252,888.43                              | 11,345,153.39                                     | 3,218,990.75                                        | 885,787.75                                                    |
| 13 January 2023         | 16,123,821.01                        | 1,270,947.65                              | 11,531,706.52                                     | 3,321,166.85                                        | 906,696.00                                                    |
| 20 January 2023         | 16,401,366.09                        | 1,257,689.68                              | 11,689,717.07                                     | 3,453,959.34                                        | 917,746.80                                                    |
| 27 January 2023         | 16,463,109.94                        | 1,276,587.14                              | 11,644,592.37                                     | 3,541,930.42                                        | 926,264.01                                                    |
| 03 February 2023        | 16,811,039.41                        | 1,292,540.86                              | 11,820,151.28                                     | 3,698,347.27                                        | 1,001,037.14                                                  |
| 10 February 2023        | 16,941,563.58                        | 1,330,031.02                              | 11,783,829.59                                     | 3,827,702.97                                        | 993,132.38                                                    |
| 17 February 2023        | 16,937,740.83                        | 1,340,735.19                              | 11,692,086.93                                     | 3,904,918.71                                        | 987,409.31                                                    |
| 24 February 2023        | 16,983,035.21                        | 1,368,683.89                              | 11,752,438.17                                     | 3,861,913.16                                        | 988,611.21                                                    |
| 03 March 2023           | 17,600,778.09                        | 1,445,670.28                              | 11,935,173.20                                     | 4,219,934.62                                        | 991,717.69                                                    |
| 10 March 2023           | 17,420,893.60                        | 1,370,434.82                              | 11,843,983.54                                     | 4,206,475.24                                        | 974,229.98                                                    |
| 17 March 2023           | 17,714,460.03                        | 1,395,728.46                              | 11,938,279.09                                     | 4,380,452.47                                        | 981,235.46                                                    |
| 24 March 2023           | 17,761,385.02                        | 1,387,248.80                              | 12,035,236.04                                     | 4,338,900.18                                        | 996,717.98                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
| Position to Clear       |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 30 September 2022       | 8,632,572.30                                                          | 2,391,215.98                                                            | 394,006.13                                                        | 2,731,054.26                                                              | 947,343.14                                                                  |  |
| 07 October 2022         | 8,701,231.26                                                          | 2,376,251.45                                                            | 386,646.02                                                        | 2,707,664.86                                                              | 951,156.26                                                                  |  |
| 14 October 2022         | 8,561,133.50                                                          | 2,418,836.15                                                            | 352,001.72                                                        | 2,660,364.44                                                              | 956,069.67                                                                  |  |
| 21 October 2022         | 8,533,892.27                                                          | 2,387,220.03                                                            | 365,690.28                                                        | 2,643,699.49                                                              | 989,331.85                                                                  |  |
| 28 October 2022         | 8,638,435.98                                                          | 2,517,230.08                                                            | 402,834.06                                                        | 2,686,944.53                                                              | 1,007,609.62                                                                |  |
| 04 November 2022        | 8,441,242.21                                                          | 2,448,492.77                                                            | 352,423.77                                                        | 2,630,424.18                                                              | 942,506.71                                                                  |  |
| 11 November 2022        | 8,419,735.63                                                          | 2,525,054.39                                                            | 461,189.16                                                        | 2,729,789.77                                                              | 952,917.06                                                                  |  |
| 18 November 2022        | 8,478,930.20                                                          | 2,558,103.77                                                            | 360,009.64                                                        | 2,740,769.01                                                              | 989,883.12                                                                  |  |
| 25 November 2022        | 8,377,899.60                                                          | 2,533,966.42                                                            | 344,679.74                                                        | 2,741,219.26                                                              | 963,052.76                                                                  |  |
| 02 December 2022        | 8,600,019.14                                                          | 2,486,321.85                                                            | 361,021.09                                                        | 2,812,464.00                                                              | 972,439.28                                                                  |  |
| 09 December 2022        | 8,601,367.58                                                          | 2,495,774.25                                                            | 354,457.79                                                        | 2,819,767.44                                                              | 931,016.33                                                                  |  |
| 16 December 2022        | 8,401,795.83                                                          | 2,465,670.02                                                            | 358,144.05                                                        | 2,810,198.92                                                              | 955,129.27                                                                  |  |
| 23 December 2022        | 8,382,908.41                                                          | 2,353,857.87                                                            | 352,786.02                                                        | 2,799,503.04                                                              | 854,830.65                                                                  |  |
| 30 December 2022        | 8,402,207.14                                                          | 2,325,538.06                                                            | 357,709.35                                                        | 2,775,156.37                                                              | 827,655.20                                                                  |  |
| 06 January 2023         | 8,534,672.67                                                          | 2,380,532.64                                                            | 367,100.67                                                        | 2,810,480.72                                                              | 838,458.10                                                                  |  |
| 13 January 2023         | 8,665,704.81                                                          | 2,450,009.54                                                            | 364,251.65                                                        | 2,866,001.71                                                              | 871,157.30                                                                  |  |
| 20 January 2023         | 8,814,867.12                                                          | 2,566,418.40                                                            | 339,942.88                                                        | 2,874,849.95                                                              | 887,540.95                                                                  |  |
| 27 January 2023         | 8,806,893.92                                                          | 2,639,587.67                                                            | 350,323.14                                                        | 2,837,698.46                                                              | 902,342.75                                                                  |  |
| 03 February 2023        | 8,962,799.13                                                          | 2,786,721.89                                                            | 291,503.73                                                        | 2,857,352.15                                                              | 911,625.38                                                                  |  |
| 10 February 2023        | 8,972,442.92                                                          | 2,872,224.04                                                            | 336,898.64                                                        | 2,811,386.66                                                              | 955,478.93                                                                  |  |
| 17 February 2023        | 8,897,563.62                                                          | 2,890,302.66                                                            | 353,325.88                                                        | 2,794,523.30                                                              | 1,014,616.05                                                                |  |
| 24 February 2023        | 8,948,998.86                                                          | 2,858,077.09                                                            | 380,072.69                                                        | 2,803,439.30                                                              | 1,003,836.07                                                                |  |
| 03 March 2023           | 9,064,110.98                                                          | 3,247,695.56                                                            | 453,952.59                                                        | 2,871,062.22                                                              | 972,239.06                                                                  |  |
| 10 March 2023           | 9,063,797.09                                                          | 3,233,832.92                                                            | 396,204.84                                                        | 2,780,186.45                                                              | 972,642.32                                                                  |  |
| 17 March 2023           | 9,141,831.89                                                          | 3,333,408.32                                                            | 414,493.00                                                        | 2,796,447.21                                                              | 1,047,044.15                                                                |  |
| 24 March 2023           | 9,243,392.35                                                          | 3,337,912.06                                                            | 390,530.82                                                        | 2,791,843.68                                                              | 1,000,988.11                                                                |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| By Product and Currency |                                                       |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 30 September 2022       | 375,798.73                                            | 2,452,705.16                                                  | 1,287,703.08                                                    | 0.00                                                  | 2,035,422.43                                                  |
| 07 October 2022         | 377,833.28                                            | 2,453,372.33                                                  | 1,270,531.81                                                    | 0.00                                                  | 2,045,220.00                                                  |
| 14 October 2022         | 379,564.15                                            | 2,456,367.54                                                  | 1,285,332.83                                                    | 0.00                                                  | 2,053,746.69                                                  |
| 21 October 2022         | 378,410.79                                            | 2,442,463.21                                                  | 1,334,297.43                                                    | 0.00                                                  | 2,053,961.19                                                  |
| 28 October 2022         | 399,494.03                                            | 2,413,211.84                                                  | 1,387,615.58                                                    | 0.00                                                  | 2,086,126.12                                                  |
| 04 November 2022        | 354,298.59                                            | 2,394,997.80                                                  | 1,351,417.94                                                    | 0.00                                                  | 2,083,829.70                                                  |
| 11 November 2022        | 396,590.71                                            | 2,387,694.91                                                  | 1,370,105.18                                                    | 0.00                                                  | 2,099,775.77                                                  |
| 18 November 2022        | 358,403.92                                            | 2,386,311.78                                                  | 1,411,047.46                                                    | 0.00                                                  | 2,207,106.86                                                  |
| 25 November 2022        | 352,220.93                                            | 2,348,721.73                                                  | 1,386,986.21                                                    | 0.00                                                  | 2,121,371.10                                                  |
| 02 December 2022        | 332,474.62                                            | 2,344,165.15                                                  | 1,414,848.75                                                    | 0.00                                                  | 2,232,160.17                                                  |
| 09 December 2022        | 332,395.09                                            | 2,351,225.90                                                  | 1,469,575.15                                                    | 0.00                                                  | 2,270,856.34                                                  |
| 16 December 2022        | 338,572.78                                            | 2,327,608.18                                                  | 1,478,982.67                                                    | 0.00                                                  | 2,269,071.32                                                  |
| 23 December 2022        | 335,698.36                                            | 2,312,431.31                                                  | 1,345,486.09                                                    | 0.00                                                  | 2,281,219.23                                                  |
| 30 December 2022        | 326,847.65                                            | 2,259,581.63                                                  | 1,287,733.47                                                    | 0.00                                                  | 2,341,027.83                                                  |
| 06 January 2023         | 335,818.46                                            | 2,233,193.04                                                  | 1,305,253.34                                                    | 0.00                                                  | 2,452,437.32                                                  |
| 13 January 2023         | 351,239.04                                            | 2,238,158.19                                                  | 1,381,646.05                                                    | 0.00                                                  | 2,515,080.72                                                  |
| 20 January 2023         | 344,308.60                                            | 2,268,641.92                                                  | 1,391,435.86                                                    | 0.00                                                  | 2,560,637.85                                                  |
| 27 January 2023         | 348,102.01                                            | 2,226,055.57                                                  | 1,375,768.66                                                    | 0.00                                                  | 2,518,771.60                                                  |
| 03 February 2023        | 283,385.43                                            | 2,177,210.44                                                  | 1,452,825.00                                                    | 0.00                                                  | 2,577,964.89                                                  |
| 10 February 2023        | 280,771.02                                            | 2,170,303.19                                                  | 1,553,378.36                                                    | 0.00                                                  | 2,582,669.23                                                  |
| 17 February 2023        | 280,312.18                                            | 2,160,851.46                                                  | 1,552,489.12                                                    | 0.00                                                  | 2,507,783.74                                                  |
| 24 February 2023        | 276,596.01                                            | 2,158,806.67                                                  | 1,602,391.85                                                    | 0.00                                                  | 2,537,507.20                                                  |
| 03 March 2023           | 271,516.14                                            | 2,122,665.12                                                  | 1,905,909.21                                                    | 0.00                                                  | 2,624,606.97                                                  |
| 10 March 2023           | 263,971.70                                            | 2,110,347.74                                                  | 1,972,845.26                                                    | 0.00                                                  | 2,629,523.61                                                  |
| 17 March 2023           | 258,061.36                                            | 2,086,782.27                                                  | 2,027,041.54                                                    | 0.00                                                  | 2,678,502.07                                                  |
| 24 March 2023           | 261,668.41                                            | 2,089,342.64                                                  | 2,043,212.61                                                    | 0.00                                                  | 2,721,133.51                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 30 September 2022       | 13,528.96                                                        | 53,108.78                                              | 259,915.73                                                     | 199,653.26                                                       | 1,092.02                                               |  |
| 07 October 2022         | 13,832.15                                                        | 52,897.44                                              | 265,640.85                                                     | 206,660.42                                                       | 1,135.95                                               |  |
| 14 October 2022         | 13,967.51                                                        | 52,589.57                                              | 264,686.35                                                     | 208,585.69                                                       | 1,112.75                                               |  |
| 21 October 2022         | 13,754.15                                                        | 53,302.14                                              | 265,314.89                                                     | 209,920.75                                                       | 1,125.24                                               |  |
| 28 October 2022         | 14,060.10                                                        | 54,420.94                                              | 271,102.19                                                     | 206,448.26                                                       | 1,107.92                                               |  |
| 04 November 2022        | 14,036.90                                                        | 52,085.27                                              | 264,636.52                                                     | 198,054.29                                                       | 1,085.45                                               |  |
| 11 November 2022        | 14,689.71                                                        | 60,319.15                                              | 271,393.83                                                     | 201,314.85                                                       | 1,082.24                                               |  |
| 18 November 2022        | 15,128.65                                                        | 54,078.96                                              | 280,336.01                                                     | 212,177.75                                                       | 1,134.71                                               |  |
| 25 November 2022        | 15,407.24                                                        | 52,627.49                                              | 278,029.24                                                     | 214,181.03                                                       | 1,148.39                                               |  |
| 02 December 2022        | 17,222.11                                                        | 53,555.36                                              | 282,267.95                                                     | 210,107.77                                                       | 1,166.39                                               |  |
| 09 December 2022        | 17,205.39                                                        | 53,321.15                                              | 281,124.07                                                     | 214,162.00                                                       | 1,162.40                                               |  |
| 16 December 2022        | 17,212.73                                                        | 53,011.90                                              | 283,386.55                                                     | 212,828.87                                                       | 1,183.63                                               |  |
| 23 December 2022        | 16,739.01                                                        | 52,354.30                                              | 279,557.54                                                     | 189,555.75                                                       | 1,151.30                                               |  |
| 30 December 2022        | 16,675.98                                                        | 50,760.20                                              | 278,914.77                                                     | 185,782.28                                                       | 1,145.07                                               |  |
| 06 January 2023         | 16,861.71                                                        | 54,549.34                                              | 281,144.84                                                     | 186,019.13                                                       | 1,148.39                                               |  |
| 13 January 2023         | 16,934.27                                                        | 56,238.43                                              | 286,259.59                                                     | 183,585.28                                                       | 1,157.04                                               |  |
| 20 January 2023         | 17,776.05                                                        | 55,915.78                                              | 288,409.33                                                     | 182,806.56                                                       | 1,176.47                                               |  |
| 27 January 2023         | 17,943.16                                                        | 55,907.07                                              | 291,216.19                                                     | 181,795.93                                                       | 1,181.43                                               |  |
| 03 February 2023        | 19,158.45                                                        | 51,718.60                                              | 293,583.67                                                     | 191,550.64                                                       | 1,179.24                                               |  |
| 10 February 2023        | 21,944.17                                                        | 54,850.57                                              | 288,232.43                                                     | 198,252.43                                                       | 1,101.76                                               |  |
| 17 February 2023        | 23,104.58                                                        | 54,901.47                                              | 290,796.91                                                     | 198,067.05                                                       | 1,098.05                                               |  |
| 24 February 2023        | 23,084.32                                                        | 53,827.09                                              | 290,227.83                                                     | 199,822.09                                                       | 1,099.50                                               |  |
| 03 March 2023           | 23,911.89                                                        | 54,694.84                                              | 294,217.46                                                     | 202,344.02                                                       | 1,097.78                                               |  |
| 10 March 2023           | 23,906.33                                                        | 52,116.37                                              | 293,198.80                                                     | 194,696.50                                                       | 1,081.01                                               |  |
| 17 March 2023           | 23,917.28                                                        | 54,125.35                                              | 298,363.35                                                     | 203,111.37                                                       | 706.72                                                 |  |
| 24 March 2023           | 24,256.48                                                        | 54,141.31                                              | 308,716.83                                                     | 208,097.69                                                       | 718.42                                                 |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |
| 30 September 2022       | 18,253.46                                                      | 52,311.11                                                        | 178,891.09                                             | 123,258.49                                                     | 459,026.51                                                       |
| 07 October 2022         | 18,875.93                                                      | 54,200.16                                                        | 177,519.80                                             | 121,426.23                                                     | 457,207.38                                                       |
| 14 October 2022         | 18,525.62                                                      | 53,634.65                                                        | 174,503.22                                             | 118,007.53                                                     | 458,633.56                                                       |
| 21 October 2022         | 18,695.21                                                      | 53,503.25                                                        | 170,890.97                                             | 115,622.62                                                     | 459,686.85                                                       |
| 28 October 2022         | 19,613.66                                                      | 62,177.19                                                        | 174,989.44                                             | 118,567.05                                                     | 475,399.04                                                       |
| 04 November 2022        | 19,082.60                                                      | 60,791.27                                                        | 173,034.72                                             | 116,688.08                                                     | 467,593.18                                                       |
| 11 November 2022        | 19,328.55                                                      | 59,646.47                                                        | 174,249.75                                             | 117,007.51                                                     | 474,818.70                                                       |
| 18 November 2022        | 19,550.45                                                      | 62,243.57                                                        | 182,079.57                                             | 120,616.99                                                     | 497,870.70                                                       |
| 25 November 2022        | 21,675.15                                                      | 62,673.15                                                        | 180,714.71                                             | 121,387.16                                                     | 507,977.83                                                       |
| 02 December 2022        | 21,882.19                                                      | 62,573.82                                                        | 186,005.52                                             | 122,268.66                                                     | 527,986.03                                                       |
| 09 December 2022        | 21,609.92                                                      | 61,783.56                                                        | 184,075.98                                             | 120,897.74                                                     | 525,026.67                                                       |
| 16 December 2022        | 20,773.09                                                      | 61,161.87                                                        | 180,790.66                                             | 120,506.94                                                     | 513,726.90                                                       |
| 23 December 2022        | 19,353.54                                                      | 56,743.89                                                        | 184,307.11                                             | 119,961.06                                                     | 537,849.01                                                       |
| 30 December 2022        | 19,246.03                                                      | 56,362.67                                                        | 180,601.09                                             | 118,202.90                                                     | 535,382.28                                                       |
| 06 January 2023         | 18,912.67                                                      | 55,825.72                                                        | 182,932.56                                             | 133,191.68                                                     | 542,835.26                                                       |
| 13 January 2023         | 19,104.49                                                      | 55,378.92                                                        | 182,460.75                                             | 129,146.93                                                     | 551,865.08                                                       |
| 20 January 2023         | 19,404.20                                                      | 57,632.86                                                        | 186,822.55                                             | 132,602.75                                                     | 607,008.00                                                       |
| 27 January 2023         | 19,404.74                                                      | 58,585.26                                                        | 185,350.17                                             | 129,708.99                                                     | 621,525.38                                                       |
| 03 February 2023        | 19,940.90                                                      | 54,931.93                                                        | 186,161.29                                             | 128,311.34                                                     | 631,013.21                                                       |
| 10 February 2023        | 19,959.93                                                      | 53,538.76                                                        | 181,921.48                                             | 127,017.68                                                     | 623,604.26                                                       |
| 17 February 2023        | 19,778.74                                                      | 55,833.24                                                        | 177,619.31                                             | 122,905.21                                                     | 614,580.87                                                       |
| 24 February 2023        | 20,016.06                                                      | 55,801.53                                                        | 174,756.22                                             | 118,889.97                                                     | 614,728.24                                                       |
| 03 March 2023           | 20,438.81                                                      | 55,978.48                                                        | 172,522.58                                             | 118,733.31                                                     | 619,050.51                                                       |
| 10 March 2023           | 19,787.46                                                      | 55,372.05                                                        | 169,604.71                                             | 118,293.95                                                     | 628,974.16                                                       |
| 17 March 2023           | 19,261.94                                                      | 52,673.02                                                        | 172,714.99                                             | 120,816.65                                                     | 655,574.08                                                       |
| 24 March 2023           | 18,497.34                                                      | 48,269.16                                                        | 175,023.68                                             | 121,591.54                                                     | 581,176.02                                                       |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 30 September 2022       | 168,189.98                                            | 1,909,678.91                                                  | 701.11                                                          | 499,028.62                                               | 4,564,392.38                                                     |  |
| 07 October 2022         | 163,407.28                                            | 1,923,095.33                                                  | 701.04                                                          | 488,932.00                                               | 4,581,265.46                                                     |  |
| 14 October 2022         | 165,598.19                                            | 1,941,474.23                                                  | 701.03                                                          | 447,271.82                                               | 4,368,689.98                                                     |  |
| 21 October 2022         | 168,031.51                                            | 1,962,834.78                                                  | 701.04                                                          | 458,390.89                                               | 4,318,699.85                                                     |  |
| 28 October 2022         | 169,268.92                                            | 1,973,599.81                                                  | 700.82                                                          | 481,462.76                                               | 4,443,159.84                                                     |  |
| 04 November 2022        | 169,646.44                                            | 1,992,081.89                                                  | 700.82                                                          | 474,454.54                                               | 4,200,349.79                                                     |  |
| 11 November 2022        | 171,910.22                                            | 1,985,758.24                                                  | 700.84                                                          | 541,001.02                                               | 4,268,566.59                                                     |  |
| 18 November 2022        | 172,914.23                                            | 2,000,726.72                                                  | 447.49                                                          | 511,059.68                                               | 4,205,050.41                                                     |  |
| 25 November 2022        | 171,965.83                                            | 2,001,234.94                                                  | 441.40                                                          | 499,139.05                                               | 4,226,699.54                                                     |  |
| 02 December 2022        | 175,941.08                                            | 2,030,251.83                                                  | 443.60                                                          | 520,379.79                                               | 4,379,487.18                                                     |  |
| 09 December 2022        | 175,527.32                                            | 2,044,572.71                                                  | 442.92                                                          | 501,357.71                                               | 4,330,848.35                                                     |  |
| 16 December 2022        | 175,149.39                                            | 2,016,052.16                                                  | 443.98                                                          | 496,992.00                                               | 4,174,596.51                                                     |  |
| 23 December 2022        | 176,488.57                                            | 2,012,668.87                                                  | 442.61                                                          | 487,387.43                                               | 4,157,219.89                                                     |  |
| 30 December 2022        | 174,689.98                                            | 2,013,208.80                                                  | 442.73                                                          | 510,011.40                                               | 4,147,181.55                                                     |  |
| 06 January 2023         | 173,049.19                                            | 2,024,557.55                                                  | 441.53                                                          | 505,390.50                                               | 4,201,716.28                                                     |  |
| 13 January 2023         | 171,264.17                                            | 2,041,734.90                                                  | 313.70                                                          | 508,588.22                                               | 4,302,221.69                                                     |  |
| 20 January 2023         | 172,434.00                                            | 2,061,895.43                                                  | 313.24                                                          | 497,032.29                                               | 4,358,125.57                                                     |  |
| 27 January 2023         | 172,210.09                                            | 2,057,925.97                                                  | 313.00                                                          | 513,836.37                                               | 4,401,509.32                                                     |  |
| 03 February 2023        | 172,099.19                                            | 2,106,425.81                                                  | 312.53                                                          | 597,997.11                                               | 4,516,714.23                                                     |  |
| 10 February 2023        | 170,686.39                                            | 2,150,885.40                                                  | 339.16                                                          | 640,699.80                                               | 4,444,761.72                                                     |  |
| 17 February 2023        | 167,382.88                                            | 2,160,303.16                                                  | 339.24                                                          | 659,421.31                                               | 4,429,667.70                                                     |  |
| 24 February 2023        | 171,669.82                                            | 2,179,804.35                                                  | 339.31                                                          | 690,735.24                                               | 4,447,186.08                                                     |  |
| 03 March 2023           | 169,665.18                                            | 2,203,043.16                                                  | 339.17                                                          | 776,173.75                                               | 4,551,468.37                                                     |  |
| 10 March 2023           | 168,694.78                                            | 2,208,934.35                                                  | 339.16                                                          | 714,966.25                                               | 4,463,897.62                                                     |  |
| 17 March 2023           | 171,547.17                                            | 2,252,636.56                                                  | 339.17                                                          | 738,572.87                                               | 4,481,916.25                                                     |  |
| 24 March 2023           | 175,745.26                                            | 2,261,481.94                                                  | 339.27                                                          | 719,951.72                                               | 4,514,472.24                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 30 September 2022       | 1,325,635.08                                                       | 467,952.68                                                   | 4,729,391.06                                                         | 1,719,348.08                                                           | 239,060.99                                                    |
| 07 October 2022         | 1,324,274.76                                                       | 459,773.42                                                   | 4,743,515.14                                                         | 1,713,510.58                                                           | 233,589.87                                                    |
| 14 October 2022         | 1,354,050.55                                                       | 435,690.67                                                   | 4,691,443.28                                                         | 1,738,195.48                                                           | 227,310.59                                                    |
| 21 October 2022         | 1,304,688.42                                                       | 443,920.34                                                   | 4,657,877.48                                                         | 1,696,513.92                                                           | 228,868.03                                                    |
| 28 October 2022         | 1,378,438.72                                                       | 470,090.13                                                   | 4,688,000.46                                                         | 1,815,966.28                                                           | 238,929.01                                                    |
| 04 November 2022        | 1,298,405.09                                                       | 437,673.16                                                   | 4,623,178.24                                                         | 1,710,534.98                                                           | 222,722.48                                                    |
| 11 November 2022        | 1,356,695.69                                                       | 499,939.34                                                   | 4,652,749.42                                                         | 1,772,751.65                                                           | 240,797.89                                                    |
| 18 November 2022        | 1,349,071.26                                                       | 464,400.57                                                   | 4,644,755.93                                                         | 1,768,155.85                                                           | 229,404.58                                                    |
| 25 November 2022        | 1,309,352.32                                                       | 448,361.99                                                   | 4,572,164.64                                                         | 1,725,361.56                                                           | 229,366.20                                                    |
| 02 December 2022        | 1,225,579.05                                                       | 463,194.05                                                   | 4,699,611.80                                                         | 1,627,640.02                                                           | 233,741.49                                                    |
| 09 December 2022        | 1,138,594.88                                                       | 445,847.14                                                   | 4,695,740.27                                                         | 1,619,890.00                                                           | 232,657.04                                                    |
| 16 December 2022        | 1,136,442.27                                                       | 444,987.60                                                   | 4,565,098.95                                                         | 1,607,025.13                                                           | 231,187.45                                                    |
| 23 December 2022        | 1,061,872.17                                                       | 449,967.17                                                   | 4,608,375.07                                                         | 1,467,344.60                                                           | 219,821.44                                                    |
| 30 December 2022        | 1,070,813.85                                                       | 462,649.21                                                   | 4,612,575.23                                                         | 1,419,536.39                                                           | 216,275.82                                                    |
| 06 January 2023         | 1,111,754.05                                                       | 461,944.61                                                   | 4,709,909.72                                                         | 1,440,512.54                                                           | 221,933.38                                                    |
| 13 January 2023         | 1,131,443.55                                                       | 460,309.23                                                   | 4,745,521.30                                                         | 1,506,607.98                                                           | 239,713.01                                                    |
| 20 January 2023         | 1,196,986.77                                                       | 447,603.60                                                   | 4,777,891.59                                                         | 1,579,580.89                                                           | 235,462.77                                                    |
| 27 January 2023         | 1,285,999.03                                                       | 461,195.76                                                   | 4,750,516.80                                                         | 1,666,878.28                                                           | 237,516.90                                                    |
| 03 February 2023        | 1,348,555.50                                                       | 463,662.08                                                   | 4,823,816.65                                                         | 1,789,901.21                                                           | 254,963.75                                                    |
| 10 February 2023        | 1,376,645.82                                                       | 514,419.20                                                   | 4,814,831.26                                                         | 1,851,595.70                                                           | 253,328.35                                                    |
| 17 February 2023        | 1,460,504.61                                                       | 521,057.27                                                   | 4,761,535.51                                                         | 1,906,637.96                                                           | 260,011.81                                                    |
| 24 February 2023        | 1,365,745.81                                                       | 547,290.52                                                   | 4,784,683.75                                                         | 1,840,101.91                                                           | 268,327.88                                                    |
| 03 March 2023           | 1,412,401.34                                                       | 616,821.88                                                   | 4,872,617.86                                                         | 2,226,130.04                                                           | 282,145.16                                                    |
| 10 March 2023           | 1,330,341.78                                                       | 594,638.85                                                   | 4,804,725.48                                                         | 2,189,254.25                                                           | 239,742.13                                                    |
| 17 March 2023           | 1,417,796.01                                                       | 614,283.84                                                   | 4,885,771.29                                                         | 2,342,297.55                                                           | 243,384.78                                                    |
| 24 March 2023           | 1,433,548.95                                                       | 605,312.64                                                   | 4,935,744.62                                                         | 2,354,860.16                                                           | 240,843.39                                                    |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 30 September 2022       | 1,977,855.50                                                           | 531,166.99                                                               | 333,948.54                                                     | 2,989,020.72                                                           | 630,928.76                                                               |
| 07 October 2022         | 1,989,263.78                                                           | 533,618.89                                                               | 334,800.03                                                     | 3,010,888.89                                                           | 624,443.50                                                               |
| 14 October 2022         | 1,959,875.23                                                           | 542,754.05                                                               | 329,819.41                                                     | 2,938,061.84                                                           | 629,763.68                                                               |
| 21 October 2022         | 1,961,551.06                                                           | 550,919.35                                                               | 328,730.19                                                     | 2,927,806.30                                                           | 648,990.40                                                               |
| 28 October 2022         | 2,007,601.33                                                           | 552,509.21                                                               | 336,795.25                                                     | 2,971,568.28                                                           | 661,541.66                                                               |
| 04 November 2022        | 1,935,268.50                                                           | 543,928.74                                                               | 331,586.02                                                     | 2,883,059.77                                                           | 647,590.34                                                               |
| 11 November 2022        | 1,942,293.27                                                           | 553,928.83                                                               | 355,281.80                                                     | 2,904,493.64                                                           | 655,918.57                                                               |
| 18 November 2022        | 1,969,999.24                                                           | 569,688.76                                                               | 341,877.01                                                     | 2,947,635.71                                                           | 683,174.84                                                               |
| 25 November 2022        | 1,953,088.41                                                           | 566,239.31                                                               | 335,908.72                                                     | 2,929,173.22                                                           | 680,722.75                                                               |
| 02 December 2022        | 2,017,918.29                                                           | 597,160.19                                                               | 324,796.47                                                     | 3,003,938.79                                                           | 698,559.70                                                               |
| 09 December 2022        | 2,004,306.29                                                           | 574,837.15                                                               | 323,603.97                                                     | 3,026,011.38                                                           | 693,238.74                                                               |
| 16 December 2022        | 1,985,138.19                                                           | 577,860.56                                                               | 326,865.87                                                     | 2,991,330.68                                                           | 699,803.75                                                               |
| 23 December 2022        | 1,996,708.70                                                           | 546,354.81                                                               | 325,986.24                                                     | 2,975,547.20                                                           | 672,538.89                                                               |
| 30 December 2022        | 1,996,226.72                                                           | 541,403.50                                                               | 324,749.91                                                     | 2,961,225.33                                                           | 673,413.54                                                               |
| 06 January 2023         | 2,016,436.49                                                           | 552,625.19                                                               | 327,205.63                                                     | 2,995,120.44                                                           | 689,586.28                                                               |
| 13 January 2023         | 2,070,495.61                                                           | 554,532.60                                                               | 327,861.36                                                     | 3,063,661.96                                                           | 705,325.60                                                               |
| 20 January 2023         | 2,121,063.46                                                           | 571,558.62                                                               | 329,946.65                                                     | 3,115,298.75                                                           | 726,406.35                                                               |
| 27 January 2023         | 2,091,453.62                                                           | 576,927.67                                                               | 331,732.58                                                     | 3,117,719.57                                                           | 721,314.83                                                               |
| 03 February 2023        | 2,122,745.58                                                           | 575,480.26                                                               | 326,604.51                                                     | 3,164,434.17                                                           | 733,190.56                                                               |
| 10 February 2023        | 2,122,440.88                                                           | 587,444.72                                                               | 323,047.90                                                     | 3,141,943.19                                                           | 772,019.19                                                               |
| 17 February 2023        | 2,109,177.64                                                           | 591,429.76                                                               | 323,689.60                                                     | 3,112,114.35                                                           | 783,652.36                                                               |
| 24 February 2023        | 2,131,469.10                                                           | 591,384.91                                                               | 320,158.78                                                     | 3,121,739.74                                                           | 791,397.77                                                               |
| 03 March 2023           | 2,180,335.69                                                           | 589,476.50                                                               | 314,441.31                                                     | 3,147,629.55                                                           | 759,144.77                                                               |
| 10 March 2023           | 2,164,168.51                                                           | 589,275.00                                                               | 308,412.28                                                     | 3,136,085.23                                                           | 774,011.18                                                               |
| 17 March 2023           | 2,154,793.17                                                           | 601,999.68                                                               | 308,742.55                                                     | 3,215,051.00                                                           | 769,715.48                                                               |
| 24 March 2023           | 2,176,206.37                                                           | 605,972.58                                                               | 313,194.86                                                     | 3,223,741.06                                                           | 760,050.40                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 30 September 2022       | 166,520.57                                                      | 1,251,276.30                                                            | 306,722.94                                                                | 35,316.28                                                        | 175,859.26                                                               |
| 07 October 2022         | 164,993.80                                                      | 1,250,759.87                                                            | 307,562.28                                                                | 35,168.39                                                        | 174,985.05                                                               |
| 14 October 2022         | 160,384.09                                                      | 1,222,869.15                                                            | 313,254.77                                                                | 34,745.82                                                        | 172,377.59                                                               |
| 21 October 2022         | 160,331.10                                                      | 1,221,713.86                                                            | 323,137.92                                                                | 35,708.66                                                        | 171,940.08                                                               |
| 28 October 2022         | 164,292.10                                                      | 1,244,322.56                                                            | 337,965.77                                                                | 37,231.36                                                        | 174,821.74                                                               |
| 04 November 2022        | 163,103.58                                                      | 1,222,518.34                                                            | 331,916.59                                                                | 36,473.59                                                        | 170,545.38                                                               |
| 11 November 2022        | 170,344.47                                                      | 1,237,876.36                                                            | 336,740.78                                                                | 38,300.08                                                        | 173,275.00                                                               |
| 18 November 2022        | 171,373.02                                                      | 1,243,578.26                                                            | 355,194.12                                                                | 37,610.20                                                        | 173,960.20                                                               |
| 25 November 2022        | 171,788.25                                                      | 1,248,907.50                                                            | 349,561.43                                                                | 37,581.39                                                        | 176,903.75                                                               |
| 02 December 2022        | 174,562.56                                                      | 1,271,541.36                                                            | 357,901.22                                                                | 38,206.26                                                        | 179,706.06                                                               |
| 09 December 2022        | 172,518.94                                                      | 1,276,633.96                                                            | 358,367.74                                                                | 38,131.89                                                        | 179,319.38                                                               |
| 16 December 2022        | 170,508.00                                                      | 1,261,416.56                                                            | 359,862.01                                                                | 37,282.99                                                        | 172,899.47                                                               |
| 23 December 2022        | 169,647.43                                                      | 1,203,433.10                                                            | 348,833.53                                                                | 37,579.24                                                        | 164,297.79                                                               |
| 30 December 2022        | 168,868.13                                                      | 1,208,278.49                                                            | 347,830.13                                                                | 37,141.36                                                        | 165,347.07                                                               |
| 06 January 2023         | 169,661.44                                                      | 1,220,482.40                                                            | 360,522.49                                                                | 37,545.93                                                        | 168,639.94                                                               |
| 13 January 2023         | 169,735.64                                                      | 1,243,648.83                                                            | 373,861.40                                                                | 37,772.59                                                        | 171,519.45                                                               |
| 20 January 2023         | 170,909.47                                                      | 1,264,541.53                                                            | 388,795.60                                                                | 38,522.68                                                        | 174,189.84                                                               |
| 27 January 2023         | 172,397.07                                                      | 1,270,112.40                                                            | 389,814.49                                                                | 37,809.72                                                        | 177,569.11                                                               |
| 03 February 2023        | 173,054.03                                                      | 1,289,000.73                                                            | 403,238.72                                                                | 38,611.06                                                        | 181,011.57                                                               |
| 10 February 2023        | 168,144.99                                                      | 1,287,493.81                                                            | 415,045.14                                                                | 37,276.75                                                        | 179,000.63                                                               |
| 17 February 2023        | 166,130.11                                                      | 1,290,765.79                                                            | 419,654.91                                                                | 36,558.92                                                        | 180,471.19                                                               |
| 24 February 2023        | 163,418.51                                                      | 1,293,788.76                                                            | 431,617.80                                                                | 36,533.83                                                        | 182,156.74                                                               |
| 03 March 2023           | 163,239.71                                                      | 1,310,641.61                                                            | 435,465.89                                                                | 36,147.38                                                        | 184,780.31                                                               |
| 10 March 2023           | 159,892.20                                                      | 1,315,394.35                                                            | 444,273.82                                                                | 36,367.66                                                        | 184,850.52                                                               |
| 17 March 2023           | 161,115.96                                                      | 1,269,763.69                                                            | 457,542.03                                                                | 36,635.97                                                        | 173,880.75                                                               |
| 24 March 2023           | 159,612.81                                                      | 1,285,135.72                                                            | 421,230.39                                                                | 36,630.60                                                        | 176,169.51                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 30 September 2022       | 66,283.15                                                                  | 19,638.44                                                        | 91,040.38                                                                | 47,214.68                                                                  | 13,671.72                                                     |
| 07 October 2022         | 64,444.80                                                                  | 19,739.95                                                        | 91,132.79                                                                | 47,703.42                                                                  | 13,660.28                                                     |
| 14 October 2022         | 66,115.54                                                                  | 19,397.42                                                        | 89,358.61                                                                | 48,395.27                                                                  | 13,291.71                                                     |
| 21 October 2022         | 70,378.06                                                                  | 19,298.79                                                        | 89,503.19                                                                | 48,358.47                                                                  | 13,294.45                                                     |
| 28 October 2022         | 68,672.19                                                                  | 19,871.02                                                        | 90,921.18                                                                | 49,321.00                                                                  | 13,535.12                                                     |
| 04 November 2022        | 67,787.54                                                                  | 19,665.16                                                        | 90,125.02                                                                | 51,424.59                                                                  | 13,381.00                                                     |
| 11 November 2022        | 68,798.26                                                                  | 23,546.44                                                        | 91,161.61                                                                | 51,753.82                                                                  | 16,943.07                                                     |
| 18 November 2022        | 73,197.19                                                                  | 20,602.92                                                        | 92,482.67                                                                | 55,474.74                                                                  | 14,402.77                                                     |
| 25 November 2022        | 72,508.00                                                                  | 20,446.23                                                        | 92,505.81                                                                | 57,545.87                                                                  | 14,363.62                                                     |
| 02 December 2022        | 74,949.84                                                                  | 20,537.75                                                        | 93,438.81                                                                | 56,280.51                                                                  | 14,484.19                                                     |
| 09 December 2022        | 76,592.27                                                                  | 20,376.86                                                        | 92,641.92                                                                | 56,921.09                                                                  | 14,703.80                                                     |
| 16 December 2022        | 72,735.02                                                                  | 20,558.53                                                        | 90,860.13                                                                | 56,199.07                                                                  | 14,309.93                                                     |
| 23 December 2022        | 71,190.45                                                                  | 20,227.67                                                        | 90,687.92                                                                | 57,372.67                                                                  | 14,157.89                                                     |
| 30 December 2022        | 70,614.91                                                                  | 20,218.92                                                        | 90,806.32                                                                | 56,798.92                                                                  | 14,152.05                                                     |
| 06 January 2023         | 73,291.53                                                                  | 20,384.53                                                        | 91,649.18                                                                | 57,987.27                                                                  | 14,212.91                                                     |
| 13 January 2023         | 73,617.82                                                                  | 20,456.76                                                        | 93,168.05                                                                | 59,747.31                                                                  | 15,099.05                                                     |
| 20 January 2023         | 78,582.68                                                                  | 20,531.11                                                        | 93,674.83                                                                | 60,672.23                                                                  | 14,713.41                                                     |
| 27 January 2023         | 77,859.18                                                                  | 20,933.66                                                        | 94,471.21                                                                | 60,508.97                                                                  | 15,001.45                                                     |
| 03 February 2023        | 84,517.02                                                                  | 19,466.01                                                        | 95,530.24                                                                | 61,918.27                                                                  | 16,179.43                                                     |
| 10 February 2023        | 85,095.44                                                                  | 19,139.74                                                        | 94,818.03                                                                | 63,880.11                                                                  | 14,674.09                                                     |
| 17 February 2023        | 86,741.48                                                                  | 18,643.81                                                        | 94,742.10                                                                | 63,285.31                                                                  | 14,643.67                                                     |
| 24 February 2023        | 88,762.00                                                                  | 18,505.67                                                        | 95,534.05                                                                | 65,388.93                                                                  | 14,448.70                                                     |
| 03 March 2023           | 90,921.52                                                                  | 18,526.62                                                        | 95,591.02                                                                | 64,595.35                                                                  | 14,348.22                                                     |
| 10 March 2023           | 90,332.58                                                                  | 17,718.83                                                        | 94,619.52                                                                | 66,959.19                                                                  | 13,662.87                                                     |
| 17 March 2023           | 88,110.68                                                                  | 17,895.58                                                        | 94,885.45                                                                | 67,433.04                                                                  | 13,669.78                                                     |
| 24 March 2023           | 85,604.55                                                                  | 17,900.46                                                        | 95,120.41                                                                | 57,177.35                                                                  | 13,754.06                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 30 September 2022       | 149,183.35                                                            | 36,894.51                                                               | 493,027                                 | 18,955                                       | 375,673                                                 |
| 07 October 2022         | 148,350.60                                                            | 36,124.25                                                               | 493,592                                 | 18,831                                       | 376,108                                                 |
| 14 October 2022         | 147,512.24                                                            | 36,427.04                                                               | 493,205                                 | 18,738                                       | 374,245                                                 |
| 21 October 2022         | 147,199.79                                                            | 38,253.76                                                               | 494,039                                 | 19,061                                       | 372,846                                                 |
| 28 October 2022         | 148,144.96                                                            | 38,863.60                                                               | 495,813                                 | 19,190                                       | 373,729                                                 |
| 04 November 2022        | 146,971.13                                                            | 37,816.69                                                               | 491,459                                 | 19,188                                       | 369,226                                                 |
| 11 November 2022        | 147,676.10                                                            | 38,079.53                                                               | 492,523                                 | 19,866                                       | 368,628                                                 |
| 18 November 2022        | 147,287.20                                                            | 43,101.38                                                               | 493,294                                 | 19,338                                       | 368,112                                                 |
| 25 November 2022        | 146,375.55                                                            | 45,080.26                                                               | 489,110                                 | 19,206                                       | 364,464                                                 |
| 02 December 2022        | 146,328.02                                                            | 46,269.64                                                               | 493,850                                 | 19,310                                       | 367,735                                                 |
| 09 December 2022        | 146,481.82                                                            | 46,943.58                                                               | 497,054                                 | 19,335                                       | 369,836                                                 |
| 16 December 2022        | 145,250.76                                                            | 47,313.75                                                               | 494,351                                 | 19,005                                       | 366,791                                                 |
| 23 December 2022        | 143,361.66                                                            | 45,053.56                                                               | 492,238                                 | 19,223                                       | 367,249                                                 |
| 30 December 2022        | 142,904.34                                                            | 43,595.87                                                               | 491,349                                 | 19,159                                       | 366,706                                                 |
| 06 January 2023         | 142,915.22                                                            | 44,465.45                                                               | 496,133                                 | 19,216                                       | 369,680                                                 |
| 13 January 2023         | 143,691.33                                                            | 47,474.14                                                               | 501,341                                 | 19,250                                       | 374,090                                                 |
| 20 January 2023         | 143,057.07                                                            | 48,362.96                                                               | 507,679                                 | 19,259                                       | 377,800                                                 |
| 27 January 2023         | 142,749.67                                                            | 48,626.99                                                               | 507,796                                 | 19,246                                       | 377,287                                                 |
| 03 February 2023        | 143,612.33                                                            | 50,101.24                                                               | 511,642                                 | 19,006                                       | 379,924                                                 |
| 10 February 2023        | 143,301.78                                                            | 52,622.66                                                               | 516,779                                 | 19,221                                       | 382,441                                                 |
| 17 February 2023        | 143,280.34                                                            | 53,516.93                                                               | 518,331                                 | 19,106                                       | 381,910                                                 |
| 24 February 2023        | 143,066.01                                                            | 53,259.85                                                               | 515,837                                 | 19,228                                       | 384,829                                                 |
| 03 March 2023           | 143,577.16                                                            | 54,200.53                                                               | 521,953                                 | 19,155                                       | 389,784                                                 |
| 10 March 2023           | 144,139.94                                                            | 52,369.21                                                               | 524,908                                 | 19,086                                       | 391,898                                                 |
| 17 March 2023           | 144,133.74                                                            | 53,354.01                                                               | 527,800                                 | 19,070                                       | 394,701                                                 |
| 24 March 2023           | 143,118.34                                                            | 54,004.73                                                               | 529,231                                 | 19,241                                       | 396,839                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 30 September 2022       | 98,399                                              | 15,146                                                        | 266,838                                                               | 77,693                                                                  | 3,809                                                             |
| 07 October 2022         | 98,653                                              | 15,151                                                        | 267,717                                                               | 77,819                                                                  | 3,680                                                             |
| 14 October 2022         | 100,222                                             | 15,228                                                        | 265,719                                                               | 79,021                                                                  | 3,510                                                             |
| 21 October 2022         | 102,132                                             | 15,304                                                        | 265,616                                                               | 80,356                                                                  | 3,757                                                             |
| 28 October 2022         | 102,894                                             | 15,363                                                        | 267,078                                                               | 80,932                                                                  | 3,827                                                             |
| 04 November 2022        | 103,045                                             | 15,387                                                        | 263,685                                                               | 81,172                                                                  | 3,801                                                             |
| 11 November 2022        | 104,029                                             | 15,475                                                        | 262,709                                                               | 82,329                                                                  | 4,391                                                             |
| 18 November 2022        | 105,844                                             | 15,556                                                        | 262,514                                                               | 83,718                                                                  | 3,782                                                             |
| 25 November 2022        | 105,440                                             | 15,516                                                        | 259,455                                                               | 83,321                                                                  | 3,690                                                             |
| 02 December 2022        | 106,805                                             | 15,595                                                        | 262,559                                                               | 84,243                                                                  | 3,715                                                             |
| 09 December 2022        | 107,883                                             | 15,609                                                        | 264,436                                                               | 85,088                                                                  | 3,726                                                             |
| 16 December 2022        | 108,555                                             | 15,492                                                        | 261,866                                                               | 85,480                                                                  | 3,513                                                             |
| 23 December 2022        | 105,766                                             | 15,554                                                        | 262,339                                                               | 82,728                                                                  | 3,669                                                             |
| 30 December 2022        | 105,484                                             | 15,494                                                        | 262,114                                                               | 82,420                                                                  | 3,665                                                             |
| 06 January 2023         | 107,237                                             | 15,487                                                        | 265,079                                                               | 83,806                                                                  | 3,729                                                             |
| 13 January 2023         | 108,001                                             | 15,543                                                        | 268,983                                                               | 84,176                                                                  | 3,707                                                             |
| 20 January 2023         | 110,620                                             | 15,608                                                        | 272,603                                                               | 86,531                                                                  | 3,651                                                             |
| 27 January 2023         | 111,264                                             | 15,599                                                        | 272,860                                                               | 87,163                                                                  | 3,647                                                             |
| 03 February 2023        | 112,712                                             | 15,805                                                        | 275,837                                                               | 88,561                                                                  | 3,201                                                             |
| 10 February 2023        | 115,118                                             | 15,733                                                        | 278,978                                                               | 90,503                                                                  | 3,488                                                             |
| 17 February 2023        | 117,316                                             | 15,651                                                        | 278,377                                                               | 92,374                                                                  | 3,455                                                             |
| 24 February 2023        | 111,781                                             | 15,691                                                        | 281,018                                                               | 92,381                                                                  | 3,537                                                             |
| 03 March 2023           | 113,015                                             | 15,647                                                        | 285,170                                                               | 93,644                                                                  | 3,508                                                             |
| 10 March 2023           | 113,925                                             | 15,609                                                        | 287,437                                                               | 94,312                                                                  | 3,477                                                             |
| 17 March 2023           | 114,029                                             | 15,590                                                        | 290,574                                                               | 94,065                                                                  | 3,481                                                             |
| 24 March 2023           | 113,152                                             | 15,768                                                        | 292,990                                                               | 93,562                                                                  | 3,473                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 30 September 2022       | 108,835                                                                   | 20,706                                                                      | 4,551                                           | 79,533                                                  | 27,788                                                    |
| 07 October 2022         | 108,391                                                                   | 20,835                                                                      | 4,558                                           | 79,080                                                  | 27,420                                                    |
| 14 October 2022         | 108,526                                                                   | 21,202                                                                      | 4,496                                           | 78,982                                                  | 28,130                                                    |
| 21 October 2022         | 107,230                                                                   | 21,777                                                                      | 4,567                                           | 78,853                                                  | 28,935                                                    |
| 28 October 2022         | 106,651                                                                   | 21,963                                                                      | 4,577                                           | 78,594                                                  | 29,090                                                    |
| 04 November 2022        | 105,541                                                                   | 21,874                                                                      | 4,571                                           | 78,417                                                  | 28,788                                                    |
| 11 November 2022        | 105,920                                                                   | 21,701                                                                      | 4,757                                           | 78,257                                                  | 29,024                                                    |
| 18 November 2022        | 105,598                                                                   | 22,127                                                                      | 4,555                                           | 78,386                                                  | 29,958                                                    |
| 25 November 2022        | 105,010                                                                   | 22,119                                                                      | 4,523                                           | 77,817                                                  | 29,537                                                    |
| 02 December 2022        | 105,177                                                                   | 22,562                                                                      | 4,507                                           | 77,410                                                  | 30,354                                                    |
| 09 December 2022        | 105,400                                                                   | 22,796                                                                      | 4,509                                           | 77,467                                                  | 30,593                                                    |
| 16 December 2022        | 104,925                                                                   | 23,075                                                                      | 4,427                                           | 77,176                                                  | 31,270                                                    |
| 23 December 2022        | 104,911                                                                   | 23,038                                                                      | 4,500                                           | 76,873                                                  | 30,557                                                    |
| 30 December 2022        | 104,593                                                                   | 23,064                                                                      | 4,445                                           | 75,870                                                  | 30,141                                                    |
| 06 January 2023         | 104,601                                                                   | 23,431                                                                      | 4,432                                           | 75,677                                                  | 31,098                                                    |
| 13 January 2023         | 105,107                                                                   | 23,825                                                                      | 4,406                                           | 75,657                                                  | 32,506                                                    |
| 20 January 2023         | 105,198                                                                   | 24,089                                                                      | 4,315                                           | 75,620                                                  | 33,329                                                    |
| 27 January 2023         | 104,427                                                                   | 24,101                                                                      | 4,288                                           | 75,157                                                  | 32,969                                                    |
| 03 February 2023        | 104,087                                                                   | 24,151                                                                      | 4,095                                           | 74,355                                                  | 33,776                                                    |
| 10 February 2023        | 103,463                                                                   | 24,616                                                                      | 4,105                                           | 74,190                                                  | 35,249                                                    |
| 17 February 2023        | 103,534                                                                   | 24,942                                                                      | 4,010                                           | 74,323                                                  | 36,488                                                    |
| 24 February 2023        | 103,811                                                                   | 19,400                                                                      | 3,993                                           | 74,435                                                  | 37,211                                                    |
| 03 March 2023           | 104,614                                                                   | 19,372                                                                      | 3,943                                           | 73,968                                                  | 37,353                                                    |
| 10 March 2023           | 104,462                                                                   | 19,613                                                                      | 3,835                                           | 73,105                                                  | 37,639                                                    |
| 17 March 2023           | 104,128                                                                   | 19,964                                                                      | 3,716                                           | 72,824                                                  | 39,960                                                    |
| 24 March 2023           | 103,849                                                                   | 19,590                                                                      | 3,727                                           | 72,918                                                  | 41,046                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                 |                                                         |                                                           |                                                 |                                                         |
|-------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|
| As At                   |                                                 |                                                         |                                                           |                                                 |                                                         |
|                         | Number of Outstanding Trades / CNY / Basis Swap | Number of Outstanding Trades / CNY / Floating vs. Fixed | Number of Outstanding Trades / CNY / Overnight Index Swap | Number of Outstanding Trades / EUR / Basis Swap | Number of Outstanding Trades / EUR / Floating vs. Fixed |
| 30 September 2022       | 0                                               | 69,316                                                  | 223                                                       | 242                                             | 6,811                                                   |
| 07 October 2022         | 0                                               | 69,176                                                  | 224                                                       | 218                                             | 6,833                                                   |
| 14 October 2022         | 0                                               | 70,035                                                  | 223                                                       | 223                                             | 6,905                                                   |
| 21 October 2022         | 0                                               | 69,867                                                  | 220                                                       | 241                                             | 6,903                                                   |
| 28 October 2022         | 0                                               | 70,504                                                  | 218                                                       | 263                                             | 7,000                                                   |
| 04 November 2022        | 0                                               | 71,575                                                  | 218                                                       | 234                                             | 7,072                                                   |
| 11 November 2022        | 0                                               | 71,602                                                  | 221                                                       | 308                                             | 7,176                                                   |
| 18 November 2022        | 0                                               | 73,340                                                  | 225                                                       | 238                                             | 7,073                                                   |
| 25 November 2022        | 0                                               | 71,015                                                  | 227                                                       | 222                                             | 7,110                                                   |
| 02 December 2022        | 0                                               | 72,964                                                  | 242                                                       | 240                                             | 7,131                                                   |
| 09 December 2022        | 0                                               | 74,018                                                  | 242                                                       | 240                                             | 7,170                                                   |
| 16 December 2022        | 0                                               | 74,226                                                  | 243                                                       | 220                                             | 7,154                                                   |
| 23 December 2022        | 0                                               | 74,560                                                  | 239                                                       | 238                                             | 7,131                                                   |
| 30 December 2022        | 0                                               | 74,772                                                  | 238                                                       | 219                                             | 7,133                                                   |
| 06 January 2023         | 0                                               | 76,272                                                  | 241                                                       | 254                                             | 7,203                                                   |
| 13 January 2023         | 0                                               | 77,700                                                  | 238                                                       | 254                                             | 7,278                                                   |
| 20 January 2023         | 0                                               | 79,122                                                  | 259                                                       | 253                                             | 7,381                                                   |
| 27 January 2023         | 0                                               | 78,632                                                  | 261                                                       | 254                                             | 7,417                                                   |
| 03 February 2023        | 0                                               | 80,067                                                  | 270                                                       | 199                                             | 7,408                                                   |
| 10 February 2023        | 0                                               | 80,878                                                  | 287                                                       | 249                                             | 7,476                                                   |
| 17 February 2023        | 0                                               | 78,835                                                  | 294                                                       | 252                                             | 7,622                                                   |
| 24 February 2023        | 0                                               | 79,854                                                  | 296                                                       | 252                                             | 7,810                                                   |
| 03 March 2023           | 0                                               | 82,174                                                  | 305                                                       | 249                                             | 7,928                                                   |
| 10 March 2023           | 0                                               | 83,390                                                  | 306                                                       | 248                                             | 8,203                                                   |
| 17 March 2023           | 0                                               | 84,445                                                  | 305                                                       | 251                                             | 8,281                                                   |
| 24 March 2023           | 0                                               | 85,169                                                  | 309                                                       | 252                                             | 8,473                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 30 September 2022       | 1,606                                                           | 16                                                    | 472                                                           | 1,518                                                           | 2,969                                              |
| 07 October 2022         | 1,623                                                           | 16                                                    | 475                                                           | 1,508                                                           | 2,954                                              |
| 14 October 2022         | 1,662                                                           | 16                                                    | 471                                                           | 1,520                                                           | 2,950                                              |
| 21 October 2022         | 1,689                                                           | 16                                                    | 469                                                           | 1,523                                                           | 2,948                                              |
| 28 October 2022         | 1,733                                                           | 15                                                    | 471                                                           | 1,532                                                           | 2,945                                              |
| 04 November 2022        | 1,762                                                           | 15                                                    | 473                                                           | 1,539                                                           | 2,943                                              |
| 11 November 2022        | 1,787                                                           | 15                                                    | 481                                                           | 1,527                                                           | 2,940                                              |
| 18 November 2022        | 1,812                                                           | 15                                                    | 472                                                           | 1,535                                                           | 2,935                                              |
| 25 November 2022        | 1,835                                                           | 15                                                    | 471                                                           | 1,534                                                           | 2,928                                              |
| 02 December 2022        | 1,861                                                           | 15                                                    | 470                                                           | 1,534                                                           | 2,925                                              |
| 09 December 2022        | 1,878                                                           | 15                                                    | 468                                                           | 1,538                                                           | 2,921                                              |
| 16 December 2022        | 1,877                                                           | 15                                                    | 445                                                           | 1,550                                                           | 2,846                                              |
| 23 December 2022        | 1,824                                                           | 15                                                    | 444                                                           | 1,538                                                           | 2,846                                              |
| 30 December 2022        | 1,816                                                           | 15                                                    | 442                                                           | 1,540                                                           | 2,839                                              |
| 06 January 2023         | 1,840                                                           | 15                                                    | 441                                                           | 1,538                                                           | 2,836                                              |
| 13 January 2023         | 1,866                                                           | 15                                                    | 442                                                           | 1,550                                                           | 2,831                                              |
| 20 January 2023         | 1,888                                                           | 15                                                    | 452                                                           | 1,575                                                           | 2,855                                              |
| 27 January 2023         | 1,911                                                           | 15                                                    | 443                                                           | 1,586                                                           | 2,849                                              |
| 03 February 2023        | 1,938                                                           | 15                                                    | 437                                                           | 1,586                                                           | 2,846                                              |
| 10 February 2023        | 1,963                                                           | 14                                                    | 445                                                           | 1,554                                                           | 2,834                                              |
| 17 February 2023        | 1,991                                                           | 14                                                    | 435                                                           | 1,567                                                           | 2,828                                              |
| 24 February 2023        | 2,002                                                           | 14                                                    | 437                                                           | 1,562                                                           | 2,821                                              |
| 03 March 2023           | 2,025                                                           | 14                                                    | 452                                                           | 1,585                                                           | 2,819                                              |
| 10 March 2023           | 2,033                                                           | 14                                                    | 443                                                           | 1,627                                                           | 2,807                                              |
| 17 March 2023           | 2,088                                                           | 13                                                    | 433                                                           | 1,551                                                           | 2,797                                              |
| 24 March 2023           | 2,136                                                           | 13                                                    | 430                                                           | 1,571                                                           | 2,792                                              |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 30 September 2022       | 4,266                                                         | 16,644                                                          | 5,018                                                 | 71,224                                                        | 32                                                              |
| 07 October 2022         | 4,228                                                         | 16,851                                                          | 5,029                                                 | 71,612                                                        | 32                                                              |
| 14 October 2022         | 4,166                                                         | 17,175                                                          | 5,091                                                 | 72,120                                                        | 32                                                              |
| 21 October 2022         | 4,165                                                         | 17,481                                                          | 5,152                                                 | 72,622                                                        | 32                                                              |
| 28 October 2022         | 4,181                                                         | 17,788                                                          | 5,226                                                 | 72,910                                                        | 30                                                              |
| 04 November 2022        | 4,158                                                         | 17,807                                                          | 5,222                                                 | 73,600                                                        | 30                                                              |
| 11 November 2022        | 4,165                                                         | 18,084                                                          | 5,330                                                 | 73,397                                                        | 30                                                              |
| 18 November 2022        | 4,098                                                         | 18,248                                                          | 5,368                                                 | 73,781                                                        | 26                                                              |
| 25 November 2022        | 4,111                                                         | 18,401                                                          | 5,343                                                 | 73,790                                                        | 25                                                              |
| 02 December 2022        | 4,087                                                         | 18,610                                                          | 5,414                                                 | 74,474                                                        | 25                                                              |
| 09 December 2022        | 4,073                                                         | 18,971                                                          | 5,455                                                 | 75,243                                                        | 25                                                              |
| 16 December 2022        | 4,044                                                         | 18,599                                                          | 5,496                                                 | 74,879                                                        | 25                                                              |
| 23 December 2022        | 3,968                                                         | 19,173                                                          | 5,530                                                 | 75,078                                                        | 25                                                              |
| 30 December 2022        | 3,961                                                         | 19,263                                                          | 5,513                                                 | 75,050                                                        | 25                                                              |
| 06 January 2023         | 3,996                                                         | 19,532                                                          | 5,537                                                 | 75,621                                                        | 25                                                              |
| 13 January 2023         | 3,996                                                         | 19,803                                                          | 5,544                                                 | 76,343                                                        | 24                                                              |
| 20 January 2023         | 3,994                                                         | 21,046                                                          | 5,591                                                 | 77,140                                                        | 24                                                              |
| 27 January 2023         | 4,024                                                         | 21,553                                                          | 5,595                                                 | 77,327                                                        | 24                                                              |
| 03 February 2023        | 3,993                                                         | 21,675                                                          | 5,623                                                 | 78,404                                                        | 24                                                              |
| 10 February 2023        | 4,026                                                         | 21,786                                                          | 5,596                                                 | 79,584                                                        | 26                                                              |
| 17 February 2023        | 4,006                                                         | 21,898                                                          | 5,585                                                 | 79,641                                                        | 26                                                              |
| 24 February 2023        | 3,990                                                         | 16,084                                                          | 5,646                                                 | 80,288                                                        | 26                                                              |
| 03 March 2023           | 4,000                                                         | 16,272                                                          | 5,605                                                 | 81,359                                                        | 26                                                              |
| 10 March 2023           | 3,991                                                         | 16,485                                                          | 5,630                                                 | 81,748                                                        | 26                                                              |
| 17 March 2023           | 3,927                                                         | 16,701                                                          | 5,719                                                 | 83,034                                                        | 26                                                              |
| 24 March 2023           | 3,922                                                         | 15,071                                                          | 5,854                                                 | 83,732                                                        | 26                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 30 September 2022       | 6,160                                                    | 144,053                                                          | 50,588                                                             | 3,451                                                        | 72,979                                                               |
| 07 October 2022         | 6,057                                                    | 144,705                                                          | 50,996                                                             | 3,409                                                        | 73,166                                                               |
| 14 October 2022         | 5,963                                                    | 141,567                                                          | 51,481                                                             | 3,411                                                        | 73,547                                                               |
| 21 October 2022         | 6,138                                                    | 139,968                                                          | 52,253                                                             | 3,471                                                        | 73,515                                                               |
| 28 October 2022         | 6,165                                                    | 140,070                                                          | 52,504                                                             | 3,499                                                        | 73,632                                                               |
| 04 November 2022        | 6,204                                                    | 133,932                                                          | 52,902                                                             | 3,540                                                        | 73,614                                                               |
| 11 November 2022        | 6,517                                                    | 133,551                                                          | 53,357                                                             | 3,656                                                        | 73,248                                                               |
| 18 November 2022        | 6,228                                                    | 130,963                                                          | 54,041                                                             | 3,610                                                        | 73,377                                                               |
| 25 November 2022        | 6,176                                                    | 130,151                                                          | 53,881                                                             | 3,593                                                        | 72,563                                                               |
| 02 December 2022        | 6,210                                                    | 131,200                                                          | 54,179                                                             | 3,630                                                        | 72,924                                                               |
| 09 December 2022        | 6,195                                                    | 131,398                                                          | 54,637                                                             | 3,615                                                        | 73,152                                                               |
| 16 December 2022        | 6,002                                                    | 128,868                                                          | 54,991                                                             | 3,543                                                        | 72,703                                                               |
| 23 December 2022        | 6,095                                                    | 129,196                                                          | 52,411                                                             | 3,628                                                        | 73,585                                                               |
| 30 December 2022        | 6,129                                                    | 129,479                                                          | 52,462                                                             | 3,602                                                        | 73,382                                                               |
| 06 January 2023         | 6,143                                                    | 130,471                                                          | 52,964                                                             | 3,598                                                        | 73,820                                                               |
| 13 January 2023         | 6,201                                                    | 132,675                                                          | 52,014                                                             | 3,568                                                        | 74,150                                                               |
| 20 January 2023         | 6,231                                                    | 134,093                                                          | 52,499                                                             | 3,540                                                        | 74,660                                                               |
| 27 January 2023         | 6,246                                                    | 134,287                                                          | 52,960                                                             | 3,540                                                        | 74,846                                                               |
| 03 February 2023        | 6,229                                                    | 135,261                                                          | 53,443                                                             | 3,524                                                        | 75,298                                                               |
| 10 February 2023        | 6,423                                                    | 135,842                                                          | 54,254                                                             | 3,557                                                        | 75,589                                                               |
| 17 February 2023        | 6,417                                                    | 137,049                                                          | 55,052                                                             | 3,499                                                        | 75,675                                                               |
| 24 February 2023        | 6,502                                                    | 138,015                                                          | 54,600                                                             | 3,551                                                        | 76,320                                                               |
| 03 March 2023           | 6,525                                                    | 139,903                                                          | 55,450                                                             | 3,539                                                        | 76,797                                                               |
| 10 March 2023           | 6,552                                                    | 141,020                                                          | 55,809                                                             | 3,556                                                        | 77,294                                                               |
| 17 March 2023           | 6,575                                                    | 141,759                                                          | 53,398                                                             | 3,594                                                        | 79,297                                                               |
| 24 March 2023           | 6,603                                                    | 142,196                                                          | 52,993                                                             | 3,649                                                        | 80,879                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 30 September 2022       | 18,261                                                                 | 3,011                                                         | 60,344                                                                | 16,449                                                                  | 5,901                                                         |
| 07 October 2022         | 18,352                                                                 | 2,980                                                         | 60,336                                                                | 16,472                                                                  | 5,888                                                         |
| 14 October 2022         | 18,690                                                                 | 2,961                                                         | 59,933                                                                | 16,619                                                                  | 5,907                                                         |
| 21 October 2022         | 18,967                                                                 | 3,034                                                         | 59,605                                                                | 16,807                                                                  | 5,963                                                         |
| 28 October 2022         | 19,145                                                                 | 3,029                                                         | 60,015                                                                | 16,851                                                                  | 6,005                                                         |
| 04 November 2022        | 19,331                                                                 | 3,035                                                         | 59,330                                                                | 16,763                                                                  | 5,977                                                         |
| 11 November 2022        | 19,371                                                                 | 3,106                                                         | 59,232                                                                | 16,794                                                                  | 6,135                                                         |
| 18 November 2022        | 19,555                                                                 | 3,089                                                         | 59,240                                                                | 16,989                                                                  | 6,011                                                         |
| 25 November 2022        | 19,519                                                                 | 3,100                                                         | 58,810                                                                | 16,810                                                                  | 5,969                                                         |
| 02 December 2022        | 19,532                                                                 | 3,132                                                         | 59,459                                                                | 16,929                                                                  | 5,985                                                         |
| 09 December 2022        | 19,702                                                                 | 3,137                                                         | 59,659                                                                | 16,940                                                                  | 6,029                                                         |
| 16 December 2022        | 19,920                                                                 | 3,151                                                         | 58,865                                                                | 16,999                                                                  | 5,974                                                         |
| 23 December 2022        | 19,526                                                                 | 3,111                                                         | 60,267                                                                | 16,840                                                                  | 6,033                                                         |
| 30 December 2022        | 19,419                                                                 | 3,049                                                         | 60,120                                                                | 16,749                                                                  | 6,050                                                         |
| 06 January 2023         | 19,460                                                                 | 3,095                                                         | 60,432                                                                | 16,853                                                                  | 6,040                                                         |
| 13 January 2023         | 19,578                                                                 | 3,095                                                         | 60,954                                                                | 16,713                                                                  | 6,098                                                         |
| 20 January 2023         | 19,832                                                                 | 3,089                                                         | 61,539                                                                | 17,001                                                                  | 6,108                                                         |
| 27 January 2023         | 19,950                                                                 | 3,084                                                         | 61,059                                                                | 16,978                                                                  | 6,104                                                         |
| 03 February 2023        | 20,133                                                                 | 3,099                                                         | 61,404                                                                | 17,188                                                                  | 6,031                                                         |
| 10 February 2023        | 20,544                                                                 | 3,112                                                         | 62,144                                                                | 17,608                                                                  | 6,080                                                         |
| 17 February 2023        | 20,988                                                                 | 3,111                                                         | 62,076                                                                | 17,913                                                                  | 6,073                                                         |
| 24 February 2023        | 20,997                                                                 | 3,153                                                         | 62,447                                                                | 17,881                                                                  | 6,064                                                         |
| 03 March 2023           | 21,054                                                                 | 3,191                                                         | 63,272                                                                | 18,134                                                                  | 5,997                                                         |
| 10 March 2023           | 21,254                                                                 | 3,174                                                         | 63,207                                                                | 18,330                                                                  | 5,945                                                         |
| 17 March 2023           | 22,582                                                                 | 3,163                                                         | 63,824                                                                | 19,241                                                                  | 5,933                                                         |
| 24 March 2023           | 23,176                                                                 | 3,168                                                         | 64,613                                                                | 19,391                                                                  | 6,106                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 30 September 2022       | 144,987                                                               | 35,188                                                                  | 3,953                                                          | 74,671                                                                 | 19,107                                                                   |
| 07 October 2022         | 145,199                                                               | 35,270                                                                  | 3,929                                                          | 74,770                                                                 | 19,152                                                                   |
| 14 October 2022         | 144,352                                                               | 35,703                                                                  | 3,887                                                          | 74,116                                                                 | 19,499                                                                   |
| 21 October 2022         | 143,237                                                               | 36,240                                                                  | 3,928                                                          | 74,215                                                                 | 20,227                                                                   |
| 28 October 2022         | 143,142                                                               | 36,410                                                                  | 3,951                                                          | 74,602                                                                 | 20,526                                                                   |
| 04 November 2022        | 140,758                                                               | 36,584                                                                  | 3,961                                                          | 73,504                                                                 | 20,516                                                                   |
| 11 November 2022        | 140,236                                                               | 36,884                                                                  | 4,072                                                          | 73,796                                                                 | 20,929                                                                   |
| 18 November 2022        | 140,344                                                               | 37,549                                                                  | 3,938                                                          | 73,138                                                                 | 21,585                                                                   |
| 25 November 2022        | 138,253                                                               | 37,529                                                                  | 3,909                                                          | 72,699                                                                 | 21,425                                                                   |
| 02 December 2022        | 139,990                                                               | 38,068                                                                  | 3,920                                                          | 73,166                                                                 | 21,771                                                                   |
| 09 December 2022        | 140,850                                                               | 38,243                                                                  | 3,913                                                          | 73,777                                                                 | 22,129                                                                   |
| 16 December 2022        | 140,921                                                               | 38,638                                                                  | 3,814                                                          | 72,580                                                                 | 22,209                                                                   |
| 23 December 2022        | 142,314                                                               | 37,590                                                                  | 3,850                                                          | 70,013                                                                 | 21,390                                                                   |
| 30 December 2022        | 142,022                                                               | 37,560                                                                  | 3,859                                                          | 70,073                                                                 | 21,320                                                                   |
| 06 January 2023         | 142,341                                                               | 38,058                                                                  | 3,862                                                          | 71,383                                                                 | 22,024                                                                   |
| 13 January 2023         | 144,430                                                               | 37,928                                                                  | 3,842                                                          | 72,771                                                                 | 22,755                                                                   |
| 20 January 2023         | 146,203                                                               | 38,978                                                                  | 3,869                                                          | 73,408                                                                 | 23,583                                                                   |
| 27 January 2023         | 145,673                                                               | 39,287                                                                  | 3,868                                                          | 73,658                                                                 | 23,762                                                                   |
| 03 February 2023        | 146,888                                                               | 39,767                                                                  | 3,801                                                          | 74,273                                                                 | 24,198                                                                   |
| 10 February 2023        | 147,312                                                               | 40,537                                                                  | 3,845                                                          | 75,109                                                                 | 24,722                                                                   |
| 17 February 2023        | 146,068                                                               | 41,202                                                                  | 3,810                                                          | 75,582                                                                 | 25,516                                                                   |
| 24 February 2023        | 146,840                                                               | 40,874                                                                  | 3,833                                                          | 76,382                                                                 | 21,543                                                                   |
| 03 March 2023           | 148,176                                                               | 41,158                                                                  | 3,816                                                          | 78,168                                                                 | 22,061                                                                   |
| 10 March 2023           | 148,726                                                               | 41,543                                                                  | 3,797                                                          | 79,111                                                                 | 22,151                                                                   |
| 17 March 2023           | 156,729                                                               | 39,473                                                                  | 3,785                                                          | 73,202                                                                 | 22,155                                                                   |
| 24 March 2023           | 155,661                                                               | 38,910                                                                  | 3,728                                                          | 73,825                                                                 | 21,587                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 30 September 2022       | 1,139                                                           | 9,863                                                                   | 3,651                                                                     | 791                                                             | 5,104                                                                   |
| 07 October 2022         | 1,138                                                           | 9,871                                                                   | 3,667                                                                     | 785                                                             | 5,087                                                                   |
| 14 October 2022         | 1,121                                                           | 9,628                                                                   | 3,857                                                                     | 779                                                             | 5,023                                                                   |
| 21 October 2022         | 1,156                                                           | 9,629                                                                   | 3,786                                                                     | 794                                                             | 5,011                                                                   |
| 28 October 2022         | 1,182                                                           | 9,703                                                                   | 3,839                                                                     | 797                                                             | 5,013                                                                   |
| 04 November 2022        | 1,171                                                           | 9,420                                                                   | 3,842                                                                     | 796                                                             | 4,965                                                                   |
| 11 November 2022        | 1,240                                                           | 9,495                                                                   | 3,985                                                                     | 840                                                             | 4,953                                                                   |
| 18 November 2022        | 1,180                                                           | 9,502                                                                   | 3,884                                                                     | 793                                                             | 4,942                                                                   |
| 25 November 2022        | 1,161                                                           | 9,655                                                                   | 3,851                                                                     | 775                                                             | 4,962                                                                   |
| 02 December 2022        | 1,162                                                           | 9,743                                                                   | 4,002                                                                     | 773                                                             | 4,966                                                                   |
| 09 December 2022        | 1,158                                                           | 9,937                                                                   | 4,266                                                                     | 770                                                             | 4,955                                                                   |
| 16 December 2022        | 1,115                                                           | 9,504                                                                   | 4,174                                                                     | 747                                                             | 4,820                                                                   |
| 23 December 2022        | 1,144                                                           | 8,865                                                                   | 3,899                                                                     | 759                                                             | 4,798                                                                   |
| 30 December 2022        | 1,144                                                           | 8,926                                                                   | 4,028                                                                     | 759                                                             | 4,817                                                                   |
| 06 January 2023         | 1,149                                                           | 9,162                                                                   | 4,303                                                                     | 761                                                             | 4,957                                                                   |
| 13 January 2023         | 1,154                                                           | 9,342                                                                   | 4,269                                                                     | 762                                                             | 4,959                                                                   |
| 20 January 2023         | 1,157                                                           | 9,548                                                                   | 4,220                                                                     | 771                                                             | 4,966                                                                   |
| 27 January 2023         | 1,150                                                           | 9,607                                                                   | 4,251                                                                     | 777                                                             | 4,970                                                                   |
| 03 February 2023        | 1,118                                                           | 9,777                                                                   | 4,331                                                                     | 748                                                             | 4,974                                                                   |
| 10 February 2023        | 1,143                                                           | 9,879                                                                   | 4,514                                                                     | 767                                                             | 5,021                                                                   |
| 17 February 2023        | 1,134                                                           | 10,090                                                                  | 4,357                                                                     | 762                                                             | 5,048                                                                   |
| 24 February 2023        | 1,136                                                           | 10,307                                                                  | 3,961                                                                     | 765                                                             | 5,128                                                                   |
| 03 March 2023           | 1,132                                                           | 10,753                                                                  | 4,001                                                                     | 766                                                             | 5,149                                                                   |
| 10 March 2023           | 1,149                                                           | 10,957                                                                  | 4,028                                                                     | 753                                                             | 5,084                                                                   |
| 17 March 2023           | 1,144                                                           | 9,136                                                                   | 3,890                                                                     | 743                                                             | 5,049                                                                   |
| 24 March 2023           | 1,145                                                           | 9,281                                                                   | 3,786                                                                     | 739                                                             | 5,061                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 30 September 2022       | 2,729                                                                     | 711                                                          | 7,727                                                                | 3,015                                                                  |
| 07 October 2022         | 2,766                                                                     | 704                                                          | 7,681                                                                | 2,976                                                                  |
| 14 October 2022         | 2,826                                                                     | 674                                                          | 7,647                                                                | 3,029                                                                  |
| 21 October 2022         | 2,952                                                                     | 717                                                          | 7,636                                                                | 3,154                                                                  |
| 28 October 2022         | 2,951                                                                     | 729                                                          | 7,623                                                                | 3,174                                                                  |
| 04 November 2022        | 2,931                                                                     | 710                                                          | 7,636                                                                | 3,079                                                                  |
| 11 November 2022        | 2,951                                                                     | 819                                                          | 7,670                                                                | 3,116                                                                  |
| 18 November 2022        | 3,001                                                                     | 719                                                          | 7,571                                                                | 3,282                                                                  |
| 25 November 2022        | 3,038                                                                     | 701                                                          | 7,524                                                                | 3,269                                                                  |
| 02 December 2022        | 3,090                                                                     | 710                                                          | 7,489                                                                | 3,414                                                                  |
| 09 December 2022        | 3,126                                                                     | 714                                                          | 7,508                                                                | 3,478                                                                  |
| 16 December 2022        | 3,058                                                                     | 663                                                          | 7,399                                                                | 3,558                                                                  |
| 23 December 2022        | 3,133                                                                     | 700                                                          | 7,409                                                                | 3,389                                                                  |
| 30 December 2022        | 3,103                                                                     | 698                                                          | 7,368                                                                | 3,307                                                                  |
| 06 January 2023         | 3,136                                                                     | 713                                                          | 7,586                                                                | 3,405                                                                  |
| 13 January 2023         | 3,199                                                                     | 733                                                          | 7,486                                                                | 3,560                                                                  |
| 20 January 2023         | 3,343                                                                     | 726                                                          | 7,477                                                                | 3,664                                                                  |
| 27 January 2023         | 3,402                                                                     | 725                                                          | 7,476                                                                | 3,635                                                                  |
| 03 February 2023        | 3,408                                                                     | 687                                                          | 7,312                                                                | 3,687                                                                  |
| 10 February 2023        | 3,450                                                                     | 719                                                          | 7,388                                                                | 3,744                                                                  |
| 17 February 2023        | 3,495                                                                     | 718                                                          | 7,373                                                                | 3,846                                                                  |
| 24 February 2023        | 3,079                                                                     | 727                                                          | 7,407                                                                | 3,447                                                                  |
| 03 March 2023           | 3,141                                                                     | 715                                                          | 7,470                                                                | 3,467                                                                  |
| 10 March 2023           | 3,120                                                                     | 713                                                          | 7,520                                                                | 3,499                                                                  |
| 17 March 2023           | 3,145                                                                     | 709                                                          | 7,467                                                                | 3,544                                                                  |
| 24 March 2023           | 2,719                                                                     | 707                                                          | 7,520                                                                | 3,584                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 31 March 2023           | 17,424,623.43                        | 1,419,437.33                              | 11,935,374.38                                     | 4,069,811.72                                        | 1,000,677.70                                                  |
| 06 April 2023           | 17,168,566.83                        | 1,421,402.29                              | 11,743,844.12                                     | 4,003,320.41                                        | 994,206.16                                                    |
| 14 April 2023           | 17,021,346.60                        | 1,379,100.18                              | 11,607,129.60                                     | 4,035,116.82                                        | 950,861.37                                                    |
| 21 April 2023           | 17,028,610.14                        | 1,359,058.22                              | 11,575,917.49                                     | 4,093,634.42                                        | 940,857.43                                                    |
| 28 April 2023           | 17,101,459.19                        | 1,349,775.41                              | 11,543,022.22                                     | 4,208,661.56                                        | 932,826.30                                                    |
| 05 May 2023             | 17,083,777.61                        | 1,355,373.76                              | 11,616,086.84                                     | 4,112,317.02                                        | 934,784.36                                                    |
| 12 May 2023             | 17,107,119.27                        | 1,336,101.11                              | 11,583,805.54                                     | 4,187,212.62                                        | 949,994.60                                                    |
| 19 May 2023             | 17,030,626.15                        | 1,310,843.62                              | 11,523,514.13                                     | 4,196,268.40                                        | 938,098.07                                                    |
| 25 May 2023             | 19,304,817.17                        | 2,204,493.00                              | 11,293,870.58                                     | 5,806,453.59                                        | 1,847,953.44                                                  |
| 02 June 2023            | 19,202,482.25                        | 2,192,734.73                              | 11,143,428.74                                     | 5,866,318.78                                        | 1,844,624.05                                                  |
| 09 June 2023            | 19,285,317.81                        | 2,186,860.47                              | 11,195,322.28                                     | 5,903,135.05                                        | 1,824,379.14                                                  |
| 16 June 2023            | 19,399,436.33                        | 2,166,946.68                              | 11,179,459.25                                     | 6,053,030.40                                        | 1,829,709.01                                                  |
| 23 June 2023            | 19,233,718.93                        | 2,172,911.85                              | 11,118,304.00                                     | 5,942,503.08                                        | 1,828,323.04                                                  |
| 30 June 2023            | 19,139,287.02                        | 2,164,455.02                              | 11,114,414.16                                     | 5,860,417.83                                        | 1,819,314.04                                                  |
| 07 July 2023            | 19,144,127.27                        | 2,136,679.73                              | 11,109,845.18                                     | 5,897,602.35                                        | 1,782,061.61                                                  |
| 14 July 2023            | 19,232,094.39                        | 2,051,837.57                              | 11,233,645.58                                     | 5,946,611.24                                        | 1,736,208.71                                                  |
| 21 July 2023            | 18,910,895.64                        | 1,950,246.90                              | 11,019,729.25                                     | 5,940,919.49                                        | 1,649,073.67                                                  |
| 28 July 2023            | 18,531,677.81                        | 1,862,251.32                              | 10,756,297.40                                     | 5,913,129.09                                        | 1,550,276.28                                                  |
| 04 August 2023          | 18,281,977.74                        | 1,813,819.65                              | 10,663,317.94                                     | 5,804,840.16                                        | 1,480,660.04                                                  |
| 11 August 2023          | 18,060,629.20                        | 1,780,724.96                              | 10,418,547.48                                     | 5,861,356.76                                        | 1,421,102.94                                                  |
| 18 August 2023          | 17,677,009.56                        | 1,693,230.58                              | 10,199,153.32                                     | 5,784,625.66                                        | 1,330,152.10                                                  |
| 25 August 2023          | 17,668,473.55                        | 1,674,884.32                              | 10,262,751.05                                     | 5,730,838.18                                        | 1,274,112.19                                                  |
| 01 September 2023       | 17,692,338.87                        | 1,637,086.84                              | 10,332,849.87                                     | 5,722,402.16                                        | 1,222,503.14                                                  |
| 08 September 2023       | 17,502,260.42                        | 1,581,506.37                              | 10,365,833.29                                     | 5,554,920.76                                        | 1,128,770.87                                                  |
| 15 September 2023       | 17,203,335.41                        | 1,449,288.98                              | 10,290,191.25                                     | 5,463,855.17                                        | 1,046,539.29                                                  |
| 22 September 2023       | 16,840,456.59                        | 1,367,302.99                              | 10,102,583.51                                     | 5,370,570.08                                        | 974,024.58                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       | Position to Clear                                                       |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
|                         |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 31 March 2023           | 9,148,726.83                                                          | 3,055,570.86                                                            | 418,759.63                                                        | 2,786,647.56                                                              | 1,014,240.85                                                                |  |
| 06 April 2023           | 8,934,678.04                                                          | 3,020,747.01                                                            | 427,196.14                                                        | 2,809,166.08                                                              | 982,573.40                                                                  |  |
| 14 April 2023           | 8,798,743.85                                                          | 3,015,059.69                                                            | 428,238.81                                                        | 2,808,385.75                                                              | 1,020,057.13                                                                |  |
| 21 April 2023           | 8,796,690.15                                                          | 3,055,294.24                                                            | 418,200.80                                                        | 2,779,227.35                                                              | 1,038,340.18                                                                |  |
| 28 April 2023           | 8,778,568.21                                                          | 3,144,248.06                                                            | 416,949.11                                                        | 2,764,454.01                                                              | 1,064,413.50                                                                |  |
| 05 May 2023             | 8,800,566.20                                                          | 3,042,917.80                                                            | 420,589.40                                                        | 2,815,520.64                                                              | 1,069,399.21                                                                |  |
| 12 May 2023             | 8,736,087.20                                                          | 3,115,188.52                                                            | 386,106.51                                                        | 2,847,718.34                                                              | 1,072,024.10                                                                |  |
| 19 May 2023             | 8,710,482.55                                                          | 3,124,058.71                                                            | 372,745.55                                                        | 2,813,031.58                                                              | 1,072,209.70                                                                |  |
| 25 May 2023             | 8,549,675.08                                                          | 4,688,841.21                                                            | 356,539.56                                                        | 2,744,195.50                                                              | 1,117,612.38                                                                |  |
| 02 June 2023            | 8,433,836.64                                                          | 4,715,991.19                                                            | 348,110.69                                                        | 2,709,592.10                                                              | 1,150,327.59                                                                |  |
| 09 June 2023            | 8,438,311.17                                                          | 4,748,731.07                                                            | 362,481.33                                                        | 2,757,011.11                                                              | 1,154,403.99                                                                |  |
| 16 June 2023            | 8,421,435.53                                                          | 4,869,209.11                                                            | 337,237.67                                                        | 2,758,023.72                                                              | 1,183,821.28                                                                |  |
| 23 June 2023            | 8,345,054.96                                                          | 4,825,837.72                                                            | 344,588.81                                                        | 2,773,249.04                                                              | 1,116,665.36                                                                |  |
| 30 June 2023            | 8,324,248.27                                                          | 4,750,753.28                                                            | 345,140.98                                                        | 2,790,165.89                                                              | 1,109,664.55                                                                |  |
| 07 July 2023            | 8,341,988.61                                                          | 4,761,072.45                                                            | 354,618.12                                                        | 2,767,856.57                                                              | 1,136,529.90                                                                |  |
| 14 July 2023            | 8,460,203.80                                                          | 4,775,458.18                                                            | 315,628.85                                                        | 2,773,441.78                                                              | 1,171,153.06                                                                |  |
| 21 July 2023            | 8,177,461.19                                                          | 4,752,469.74                                                            | 301,173.23                                                        | 2,842,268.06                                                              | 1,188,449.75                                                                |  |
| 28 July 2023            | 7,894,644.27                                                          | 4,686,527.53                                                            | 311,975.03                                                        | 2,861,653.13                                                              | 1,226,601.56                                                                |  |
| 04 August 2023          | 7,817,253.76                                                          | 4,616,970.80                                                            | 333,159.60                                                        | 2,846,064.18                                                              | 1,187,869.36                                                                |  |
| 11 August 2023          | 7,595,405.50                                                          | 4,663,465.38                                                            | 359,622.02                                                        | 2,823,141.98                                                              | 1,197,891.37                                                                |  |
| 18 August 2023          | 7,445,131.09                                                          | 4,587,606.27                                                            | 363,078.48                                                        | 2,754,022.23                                                              | 1,197,019.39                                                                |  |
| 25 August 2023          | 7,469,952.36                                                          | 4,513,491.79                                                            | 400,772.13                                                        | 2,792,798.69                                                              | 1,217,346.40                                                                |  |
| 01 September 2023       | 7,531,274.77                                                          | 4,472,665.88                                                            | 414,583.70                                                        | 2,801,575.09                                                              | 1,249,736.28                                                                |  |
| 08 September 2023       | 7,519,939.38                                                          | 4,354,917.75                                                            | 452,735.50                                                        | 2,845,893.91                                                              | 1,200,003.00                                                                |  |
| 15 September 2023       | 7,485,870.90                                                          | 4,193,683.71                                                            | 402,749.69                                                        | 2,804,320.36                                                              | 1,270,171.46                                                                |  |
| 22 September 2023       | 7,276,334.43                                                          | 4,095,082.40                                                            | 393,278.41                                                        | 2,826,249.08                                                              | 1,275,487.68                                                                |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| By Product and Currency |                                                       |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 31 March 2023           | 255,563.48                                            | 2,078,578.85                                                  | 1,768,488.37                                                    | 0.00                                                  | 2,740,278.68                                                  |
| 06 April 2023           | 239,951.26                                            | 2,036,780.48                                                  | 1,733,403.42                                                    | 0.00                                                  | 2,500,764.81                                                  |
| 14 April 2023           | 229,679.29                                            | 2,012,798.08                                                  | 1,786,491.73                                                    | 0.00                                                  | 2,482,272.42                                                  |
| 21 April 2023           | 227,721.29                                            | 1,988,669.95                                                  | 1,824,081.68                                                    | 0.00                                                  | 2,472,971.33                                                  |
| 28 April 2023           | 224,859.78                                            | 1,979,696.82                                                  | 1,920,930.71                                                    | 0.00                                                  | 2,483,882.86                                                  |
| 05 May 2023             | 224,433.92                                            | 1,964,588.94                                                  | 1,875,981.24                                                    | 0.00                                                  | 2,503,663.73                                                  |
| 12 May 2023             | 222,818.13                                            | 1,946,235.18                                                  | 1,850,840.47                                                    | 0.00                                                  | 2,556,585.99                                                  |
| 19 May 2023             | 219,082.09                                            | 1,915,474.10                                                  | 1,878,433.36                                                    | 0.00                                                  | 2,543,718.23                                                  |
| 25 May 2023             | 1,137,348.38                                          | 1,628,901.85                                                  | 3,521,679.51                                                    | 0.00                                                  | 2,569,738.69                                                  |
| 02 June 2023            | 1,145,597.06                                          | 1,479,504.49                                                  | 3,513,000.23                                                    | 0.00                                                  | 2,573,011.82                                                  |
| 09 June 2023            | 1,132,763.71                                          | 1,454,076.22                                                  | 3,561,206.49                                                    | 0.00                                                  | 2,553,189.42                                                  |
| 16 June 2023            | 1,131,846.58                                          | 1,363,079.31                                                  | 3,446,643.95                                                    | 0.00                                                  | 2,530,386.44                                                  |
| 23 June 2023            | 1,129,856.97                                          | 1,345,936.70                                                  | 3,419,489.41                                                    | 0.00                                                  | 2,536,612.61                                                  |
| 30 June 2023            | 1,129,619.06                                          | 1,321,269.51                                                  | 3,352,248.43                                                    | 0.00                                                  | 2,540,825.83                                                  |
| 07 July 2023            | 1,096,781.86                                          | 1,282,587.58                                                  | 3,403,017.94                                                    | 0.00                                                  | 2,555,360.49                                                  |
| 14 July 2023            | 1,024,810.18                                          | 1,221,410.17                                                  | 3,401,416.18                                                    | 0.00                                                  | 2,602,690.26                                                  |
| 21 July 2023            | 941,318.60                                            | 1,135,923.08                                                  | 3,363,106.96                                                    | 0.00                                                  | 2,591,717.26                                                  |
| 28 July 2023            | 861,587.43                                            | 1,082,294.61                                                  | 3,350,962.52                                                    | 0.00                                                  | 2,648,143.52                                                  |
| 04 August 2023          | 798,035.38                                            | 1,022,271.00                                                  | 3,295,884.13                                                    | 0.00                                                  | 2,667,304.09                                                  |
| 11 August 2023          | 733,805.81                                            | 973,439.79                                                    | 3,289,677.41                                                    | 0.00                                                  | 2,463,855.26                                                  |
| 18 August 2023          | 649,759.02                                            | 937,423.91                                                    | 3,304,419.06                                                    | 0.00                                                  | 2,460,142.95                                                  |
| 25 August 2023          | 583,329.77                                            | 904,868.05                                                    | 3,183,850.38                                                    | 0.00                                                  | 2,503,588.46                                                  |
| 01 September 2023       | 526,211.41                                            | 866,707.96                                                    | 3,238,470.75                                                    | 0.00                                                  | 2,527,297.12                                                  |
| 08 September 2023       | 462,629.76                                            | 820,612.42                                                    | 3,253,526.67                                                    | 0.00                                                  | 2,565,508.76                                                  |
| 15 September 2023       | 387,264.92                                            | 767,163.80                                                    | 3,276,191.68                                                    | 0.00                                                  | 2,623,805.26                                                  |
| 22 September 2023       | 311,544.09                                            | 701,314.24                                                    | 3,213,346.52                                                    | 0.00                                                  | 2,635,093.69                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |
| 31 March 2023           | 24,639.80                                                        | 52,405.63                                              | 310,029.27                                                     | 213,887.34                                                       | 721.08                                                 |
| 06 April 2023           | 24,670.62                                                        | 51,596.33                                              | 311,828.70                                                     | 213,037.43                                                       | 726.99                                                 |
| 14 April 2023           | 24,628.93                                                        | 54,571.33                                              | 325,136.58                                                     | 213,845.42                                                       | 731.07                                                 |
| 21 April 2023           | 24,339.09                                                        | 53,357.95                                              | 328,142.60                                                     | 213,115.74                                                       | 728.61                                                 |
| 28 April 2023           | 24,165.78                                                        | 54,127.59                                              | 332,366.38                                                     | 216,106.28                                                       | 730.25                                                 |
| 05 May 2023             | 24,042.05                                                        | 54,385.36                                              | 333,509.37                                                     | 228,009.33                                                       | 735.94                                                 |
| 12 May 2023             | 25,323.44                                                        | 50,868.93                                              | 331,215.46                                                     | 218,254.48                                                       | 739.47                                                 |
| 19 May 2023             | 24,349.05                                                        | 53,308.54                                              | 342,317.42                                                     | 218,334.62                                                       | 731.44                                                 |
| 25 May 2023             | 24,056.72                                                        | 49,097.67                                              | 334,830.15                                                     | 214,598.92                                                       | 727.08                                                 |
| 02 June 2023            | 23,264.93                                                        | 48,922.76                                              | 335,219.37                                                     | 211,645.27                                                       | 728.61                                                 |
| 09 June 2023            | 23,206.84                                                        | 51,908.83                                              | 336,877.57                                                     | 210,546.52                                                       | 728.52                                                 |
| 16 June 2023            | 22,910.65                                                        | 50,441.98                                              | 343,579.11                                                     | 213,866.04                                                       | 741.63                                                 |
| 23 June 2023            | 22,256.29                                                        | 51,235.89                                              | 349,329.61                                                     | 202,592.03                                                       | 723.36                                                 |
| 30 June 2023            | 21,542.90                                                        | 50,373.33                                              | 351,473.95                                                     | 203,688.44                                                       | 722.35                                                 |
| 07 July 2023            | 21,365.43                                                        | 51,355.78                                              | 352,004.32                                                     | 205,077.43                                                       | 719.78                                                 |
| 14 July 2023            | 21,187.98                                                        | 51,751.94                                              | 359,714.18                                                     | 211,539.90                                                       | 735.96                                                 |
| 21 July 2023            | 19,945.28                                                        | 49,567.99                                              | 356,702.55                                                     | 210,412.00                                                       | 733.19                                                 |
| 28 July 2023            | 19,988.62                                                        | 48,818.29                                              | 354,082.62                                                     | 215,351.81                                                       | 733.29                                                 |
| 04 August 2023          | 19,597.09                                                        | 50,842.00                                              | 350,603.51                                                     | 213,813.61                                                       | 720.15                                                 |
| 11 August 2023          | 19,022.63                                                        | 50,278.38                                              | 358,957.67                                                     | 208,394.87                                                       | 720.79                                                 |
| 18 August 2023          | 18,220.44                                                        | 47,857.84                                              | 354,801.44                                                     | 205,581.73                                                       | 721.43                                                 |
| 25 August 2023          | 18,163.09                                                        | 46,849.26                                              | 354,929.32                                                     | 206,162.79                                                       | 721.25                                                 |
| 01 September 2023       | 17,892.15                                                        | 48,019.29                                              | 357,718.86                                                     | 216,887.34                                                       | 720.79                                                 |
| 08 September 2023       | 17,644.39                                                        | 47,472.76                                              | 344,912.64                                                     | 209,771.77                                                       | 712.00                                                 |
| 15 September 2023       | 17,589.36                                                        | 43,606.28                                              | 348,020.61                                                     | 231,696.83                                                       | 332.97                                                 |
| 22 September 2023       | 17,493.43                                                        | 44,749.82                                              | 343,657.51                                                     | 225,722.31                                                       | 329.06                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 31 March 2023           | 17,727.31                                                     | 48,431.86                                                       | 172,313.37                                            | 121,998.82                                                    | 586,602.29                                                      |
| 06 April 2023           | 18,030.32                                                     | 49,038.62                                                       | 172,677.08                                            | 121,552.38                                                    | 602,210.40                                                      |
| 14 April 2023           | 17,951.09                                                     | 48,810.22                                                       | 172,570.59                                            | 121,669.25                                                    | 603,486.95                                                      |
| 21 April 2023           | 17,835.14                                                     | 48,853.59                                                       | 169,720.22                                            | 120,454.06                                                    | 605,765.20                                                      |
| 28 April 2023           | 17,897.37                                                     | 49,168.70                                                       | 170,773.40                                            | 121,488.57                                                    | 624,545.30                                                      |
| 05 May 2023             | 18,316.78                                                     | 50,596.91                                                       | 169,155.80                                            | 120,137.94                                                    | 623,401.24                                                      |
| 12 May 2023             | 19,053.55                                                     | 50,489.30                                                       | 170,184.93                                            | 120,643.71                                                    | 647,129.28                                                      |
| 19 May 2023             | 19,194.35                                                     | 50,035.82                                                       | 165,703.44                                            | 117,283.96                                                    | 619,600.65                                                      |
| 25 May 2023             | 18,078.53                                                     | 50,019.68                                                       | 163,696.34                                            | 119,224.45                                                    | 620,999.97                                                      |
| 02 June 2023            | 18,135.62                                                     | 50,189.64                                                       | 162,143.05                                            | 117,273.48                                                    | 639,579.80                                                      |
| 09 June 2023            | 18,295.02                                                     | 50,034.29                                                       | 161,219.84                                            | 116,747.05                                                    | 669,305.23                                                      |
| 16 June 2023            | 17,972.46                                                     | 51,043.67                                                       | 160,478.18                                            | 114,945.02                                                    | 678,095.51                                                      |
| 23 June 2023            | 18,653.27                                                     | 51,581.52                                                       | 158,837.19                                            | 116,829.92                                                    | 649,360.73                                                      |
| 30 June 2023            | 18,681.50                                                     | 51,899.68                                                       | 155,684.15                                            | 113,090.71                                                    | 637,663.46                                                      |
| 07 July 2023            | 18,191.19                                                     | 51,940.49                                                       | 154,379.26                                            | 111,788.99                                                    | 647,724.15                                                      |
| 14 July 2023            | 18,478.97                                                     | 53,435.61                                                       | 160,593.18                                            | 116,164.86                                                    | 694,636.01                                                      |
| 21 July 2023            | 18,478.64                                                     | 52,761.36                                                       | 158,818.33                                            | 115,506.59                                                    | 700,959.09                                                      |
| 28 July 2023            | 18,603.43                                                     | 52,977.71                                                       | 157,644.07                                            | 113,531.85                                                    | 722,622.95                                                      |
| 04 August 2023          | 18,469.76                                                     | 51,966.77                                                       | 153,607.05                                            | 111,085.86                                                    | 706,595.47                                                      |
| 11 August 2023          | 18,334.17                                                     | 52,248.37                                                       | 153,279.27                                            | 111,133.16                                                    | 723,944.66                                                      |
| 18 August 2023          | 18,584.68                                                     | 52,293.12                                                       | 150,416.78                                            | 109,322.77                                                    | 726,563.21                                                      |
| 25 August 2023          | 19,361.85                                                     | 52,302.39                                                       | 151,912.56                                            | 111,530.45                                                    | 745,305.41                                                      |
| 01 September 2023       | 18,106.67                                                     | 52,077.29                                                       | 149,745.17                                            | 110,048.60                                                    | 742,141.15                                                      |
| 08 September 2023       | 17,799.98                                                     | 51,458.09                                                       | 146,454.43                                            | 107,871.37                                                    | 744,574.04                                                      |
| 15 September 2023       | 17,605.17                                                     | 51,152.92                                                       | 145,497.40                                            | 108,568.60                                                    | 751,818.38                                                      |
| 22 September 2023       | 17,589.57                                                     | 50,462.99                                                       | 143,621.83                                            | 107,772.76                                                    | 753,406.61                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 31 March 2023           | 180,679.25                                            | 2,274,180.69                                                  | 339.16                                                          | 757,754.52                                               | 4,392,580.76                                                     |  |
| 06 April 2023           | 179,581.09                                            | 2,284,022.77                                                  | 339.16                                                          | 776,869.55                                               | 4,470,864.66                                                     |  |
| 14 April 2023           | 179,628.70                                            | 2,293,226.30                                                  | 339.16                                                          | 741,919.20                                               | 4,354,075.87                                                     |  |
| 21 April 2023           | 174,954.99                                            | 2,308,897.58                                                  | 339.16                                                          | 732,575.15                                               | 4,338,946.83                                                     |  |
| 28 April 2023           | 174,618.38                                            | 2,304,052.09                                                  | 339.17                                                          | 724,666.00                                               | 4,303,638.13                                                     |  |
| 05 May 2023             | 174,044.78                                            | 2,313,766.59                                                  | 466.54                                                          | 732,617.96                                               | 4,362,103.50                                                     |  |
| 12 May 2023             | 176,007.04                                            | 2,178,079.65                                                  | 339.95                                                          | 715,482.60                                               | 4,431,992.00                                                     |  |
| 19 May 2023             | 175,092.37                                            | 2,177,715.21                                                  | 350.94                                                          | 696,925.74                                               | 4,407,810.85                                                     |  |
| 25 May 2023             | 175,967.44                                            | 2,208,116.33                                                  | 350.64                                                          | 677,656.08                                               | 4,414,980.58                                                     |  |
| 02 June 2023            | 178,468.06                                            | 2,217,300.53                                                  | 350.95                                                          | 656,875.18                                               | 4,402,983.43                                                     |  |
| 09 June 2023            | 181,348.89                                            | 2,235,670.64                                                  | 350.41                                                          | 658,890.67                                               | 4,480,466.36                                                     |  |
| 16 June 2023            | 182,215.72                                            | 2,237,753.80                                                  | 350.89                                                          | 641,222.59                                               | 4,571,743.12                                                     |  |
| 23 June 2023            | 182,828.38                                            | 2,236,550.84                                                  | 351.14                                                          | 649,430.05                                               | 4,514,391.03                                                     |  |
| 30 June 2023            | 181,833.15                                            | 2,229,941.90                                                  | 350.79                                                          | 646,222.99                                               | 4,539,130.76                                                     |  |
| 07 July 2023            | 179,696.30                                            | 2,246,993.57                                                  | 351.30                                                          | 653,746.75                                               | 4,542,919.04                                                     |  |
| 14 July 2023            | 179,390.04                                            | 2,260,622.24                                                  | 351.12                                                          | 634,556.27                                               | 4,654,564.90                                                     |  |
| 21 July 2023            | 182,171.23                                            | 2,274,840.70                                                  | 351.89                                                          | 617,637.57                                               | 4,526,560.44                                                     |  |
| 28 July 2023            | 183,629.78                                            | 2,291,722.18                                                  | 352.25                                                          | 609,838.45                                               | 4,247,919.18                                                     |  |
| 04 August 2023          | 184,764.72                                            | 2,289,482.94                                                  | 608.60                                                          | 625,850.35                                               | 4,204,100.78                                                     |  |
| 11 August 2023          | 185,294.39                                            | 2,293,567.32                                                  | 862.80                                                          | 657,346.32                                               | 4,199,260.11                                                     |  |
| 18 August 2023          | 183,876.88                                            | 2,310,661.19                                                  | 606.30                                                          | 660,598.62                                               | 4,008,216.37                                                     |  |
| 25 August 2023          | 185,375.56                                            | 2,243,067.09                                                  | 605.53                                                          | 706,695.91                                               | 4,125,405.85                                                     |  |
| 01 September 2023       | 188,200.77                                            | 2,301,333.98                                                  | 610.16                                                          | 724,189.42                                               | 4,151,636.68                                                     |  |
| 08 September 2023       | 189,426.90                                            | 2,323,511.83                                                  | 610.65                                                          | 734,810.52                                               | 4,185,616.29                                                     |  |
| 15 September 2023       | 190,667.41                                            | 2,342,865.80                                                  | 600.88                                                          | 681,920.01                                               | 4,082,162.01                                                     |  |
| 22 September 2023       | 191,370.87                                            | 2,343,705.80                                                  | 626.70                                                          | 675,687.33                                               | 3,953,449.95                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 31 March 2023           | 1,427,422.89                                                       | 642,669.39                                                   | 4,967,342.25                                                         | 2,070,819.59                                                           | 238,562.90                                                    |
| 06 April 2023           | 1,380,620.77                                                       | 645,391.54                                                   | 4,897,533.54                                                         | 2,010,177.73                                                           | 239,577.29                                                    |
| 14 April 2023           | 1,357,514.43                                                       | 626,509.69                                                   | 4,879,794.50                                                         | 2,005,137.81                                                           | 235,821.83                                                    |
| 21 April 2023           | 1,377,139.97                                                       | 608,401.95                                                   | 4,844,944.07                                                         | 2,018,032.14                                                           | 234,200.01                                                    |
| 28 April 2023           | 1,373,405.62                                                       | 603,255.24                                                   | 4,837,527.81                                                         | 2,071,734.51                                                           | 233,431.51                                                    |
| 05 May 2023             | 1,309,819.70                                                       | 608,265.42                                                   | 4,854,525.85                                                         | 2,012,354.22                                                           | 232,218.72                                                    |
| 12 May 2023             | 1,394,835.70                                                       | 580,803.63                                                   | 4,837,398.58                                                         | 2,049,486.78                                                           | 234,060.04                                                    |
| 19 May 2023             | 1,405,163.97                                                       | 563,266.69                                                   | 4,801,078.22                                                         | 2,062,553.35                                                           | 235,527.00                                                    |
| 25 May 2023             | 1,374,748.15                                                       | 1,482,793.36                                                 | 5,147,551.53                                                         | 2,680,517.34                                                           | 218,117.85                                                    |
| 02 June 2023            | 1,428,287.95                                                       | 1,478,532.61                                                 | 5,112,347.49                                                         | 2,729,053.59                                                           | 215,752.12                                                    |
| 09 June 2023            | 1,388,485.27                                                       | 1,462,505.72                                                 | 5,104,870.46                                                         | 2,717,262.71                                                           | 218,483.37                                                    |
| 16 June 2023            | 1,640,119.68                                                       | 1,447,548.46                                                 | 5,059,894.56                                                         | 2,869,730.97                                                           | 213,963.35                                                    |
| 23 June 2023            | 1,596,871.96                                                       | 1,457,100.12                                                 | 5,099,671.67                                                         | 2,822,879.50                                                           | 209,087.18                                                    |
| 30 June 2023            | 1,593,024.13                                                       | 1,464,650.76                                                 | 5,105,163.05                                                         | 2,776,743.34                                                           | 203,908.59                                                    |
| 07 July 2023            | 1,568,125.61                                                       | 1,436,953.86                                                 | 5,082,046.22                                                         | 2,738,638.12                                                           | 205,552.16                                                    |
| 14 July 2023            | 1,564,044.43                                                       | 1,338,909.16                                                 | 5,076,249.27                                                         | 2,705,714.95                                                           | 206,275.72                                                    |
| 21 July 2023            | 1,593,382.90                                                       | 1,239,728.01                                                 | 4,955,340.86                                                         | 2,698,109.95                                                           | 207,306.16                                                    |
| 28 July 2023            | 1,550,873.23                                                       | 1,162,549.88                                                 | 4,799,272.11                                                         | 2,643,244.65                                                           | 203,252.06                                                    |
| 04 August 2023          | 1,516,374.49                                                       | 1,127,397.30                                                 | 4,722,516.70                                                         | 2,587,181.45                                                           | 200,297.83                                                    |
| 11 August 2023          | 1,567,206.02                                                       | 1,093,154.32                                                 | 4,559,818.08                                                         | 2,597,422.88                                                           | 197,881.15                                                    |
| 18 August 2023          | 1,476,941.81                                                       | 1,022,370.54                                                 | 4,434,739.62                                                         | 2,493,746.26                                                           | 190,734.08                                                    |
| 25 August 2023          | 1,524,448.59                                                       | 996,651.49                                                   | 4,416,285.87                                                         | 2,492,190.20                                                           | 190,753.34                                                    |
| 01 September 2023       | 1,454,323.31                                                       | 962,520.60                                                   | 4,426,598.04                                                         | 2,488,787.43                                                           | 192,535.50                                                    |
| 08 September 2023       | 1,277,335.15                                                       | 919,507.39                                                   | 4,431,722.37                                                         | 2,306,618.04                                                           | 184,371.48                                                    |
| 15 September 2023       | 1,134,805.14                                                       | 785,943.71                                                   | 4,298,423.34                                                         | 2,280,116.17                                                           | 183,131.63                                                    |
| 22 September 2023       | 1,109,511.53                                                       | 698,562.55                                                   | 4,299,469.82                                                         | 2,178,350.68                                                           | 180,191.05                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 31 March 2023           | 2,148,254.34                                                           | 612,319.81                                                               | 311,079.30                                                     | 3,158,545.03                                                           | 767,581.36                                                               |
| 06 April 2023           | 2,114,993.48                                                           | 608,387.10                                                               | 310,592.24                                                     | 3,080,466.84                                                           | 763,890.27                                                               |
| 14 April 2023           | 2,080,187.94                                                           | 611,800.04                                                               | 298,801.03                                                     | 3,037,306.70                                                           | 777,426.19                                                               |
| 21 April 2023           | 2,079,965.31                                                           | 622,530.27                                                               | 299,023.84                                                     | 3,048,461.51                                                           | 798,758.07                                                               |
| 28 April 2023           | 2,087,322.57                                                           | 632,737.59                                                               | 297,737.18                                                     | 3,037,099.62                                                           | 815,906.56                                                               |
| 05 May 2023             | 2,098,965.99                                                           | 620,374.63                                                               | 298,164.83                                                     | 3,070,436.55                                                           | 799,360.68                                                               |
| 12 May 2023             | 2,085,397.34                                                           | 624,497.22                                                               | 302,115.84                                                     | 3,052,745.68                                                           | 819,652.21                                                               |
| 19 May 2023             | 2,071,010.54                                                           | 630,654.82                                                               | 297,335.29                                                     | 3,035,605.30                                                           | 815,851.35                                                               |
| 25 May 2023             | 1,945,350.27                                                           | 828,470.98                                                               | 291,791.75                                                     | 2,837,689.73                                                           | 1,127,146.67                                                             |
| 02 June 2023            | 1,925,911.11                                                           | 817,306.03                                                               | 288,430.86                                                     | 2,793,605.70                                                           | 1,127,842.66                                                             |
| 09 June 2023            | 1,929,107.73                                                           | 830,714.38                                                               | 292,310.50                                                     | 2,830,257.18                                                           | 1,154,474.88                                                             |
| 16 June 2023            | 1,903,559.30                                                           | 829,276.26                                                               | 290,575.67                                                     | 2,848,623.33                                                           | 1,161,818.55                                                             |
| 23 June 2023            | 1,910,417.40                                                           | 822,443.90                                                               | 289,456.92                                                     | 2,826,551.81                                                           | 1,142,044.34                                                             |
| 30 June 2023            | 1,904,828.42                                                           | 802,437.47                                                               | 283,029.67                                                     | 2,809,451.12                                                           | 1,124,930.94                                                             |
| 07 July 2023            | 1,908,300.34                                                           | 808,201.12                                                               | 283,948.91                                                     | 2,823,446.08                                                           | 1,146,846.88                                                             |
| 14 July 2023            | 1,941,258.65                                                           | 828,718.59                                                               | 291,935.08                                                     | 2,886,374.39                                                           | 1,198,333.76                                                             |
| 21 July 2023            | 1,904,368.58                                                           | 823,196.89                                                               | 288,619.73                                                     | 2,851,037.91                                                           | 1,206,921.85                                                             |
| 28 July 2023            | 1,885,066.26                                                           | 842,633.56                                                               | 285,185.91                                                     | 2,810,233.25                                                           | 1,202,914.09                                                             |
| 04 August 2023          | 1,887,931.96                                                           | 822,767.45                                                               | 279,798.49                                                     | 2,798,601.65                                                           | 1,191,608.55                                                             |
| 11 August 2023          | 1,877,739.58                                                           | 823,190.70                                                               | 281,990.74                                                     | 2,728,777.49                                                           | 1,215,102.86                                                             |
| 18 August 2023          | 1,835,383.61                                                           | 827,572.94                                                               | 276,964.05                                                     | 2,677,298.61                                                           | 1,224,675.68                                                             |
| 25 August 2023          | 1,839,240.28                                                           | 800,056.69                                                               | 281,332.83                                                     | 2,730,555.18                                                           | 1,227,123.60                                                             |
| 01 September 2023       | 1,863,529.34                                                           | 790,354.86                                                               | 276,860.94                                                     | 2,750,790.95                                                           | 1,218,158.29                                                             |
| 08 September 2023       | 1,872,663.91                                                           | 789,315.57                                                               | 275,265.36                                                     | 2,764,479.89                                                           | 1,228,767.37                                                             |
| 15 September 2023       | 1,862,842.86                                                           | 773,280.00                                                               | 275,492.47                                                     | 2,813,786.23                                                           | 1,176,008.23                                                             |
| 22 September 2023       | 1,823,609.97                                                           | 782,181.49                                                               | 283,957.72                                                     | 2,749,826.52                                                           | 1,195,199.49                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 31 March 2023           | 159,695.40                                                      | 1,252,025.32                                                            | 418,240.87                                                                | 35,917.04                                                        | 172,945.45                                                               |
| 06 April 2023           | 158,932.73                                                      | 1,241,024.28                                                            | 419,754.19                                                                | 35,710.28                                                        | 172,090.37                                                               |
| 14 April 2023           | 151,514.32                                                      | 1,210,465.12                                                            | 429,950.33                                                                | 35,863.03                                                        | 169,141.13                                                               |
| 21 April 2023           | 151,393.82                                                      | 1,207,780.35                                                            | 438,037.31                                                                | 35,502.84                                                        | 168,109.19                                                               |
| 28 April 2023           | 149,407.41                                                      | 1,196,950.71                                                            | 449,634.20                                                                | 35,739.80                                                        | 167,673.74                                                               |
| 05 May 2023             | 150,393.24                                                      | 1,208,868.88                                                            | 451,060.32                                                                | 36,053.72                                                        | 167,076.07                                                               |
| 12 May 2023             | 152,732.11                                                      | 1,222,643.54                                                            | 462,560.48                                                                | 36,110.42                                                        | 166,418.18                                                               |
| 19 May 2023             | 148,702.15                                                      | 1,218,949.10                                                            | 458,574.77                                                                | 36,186.04                                                        | 165,986.07                                                               |
| 25 May 2023             | 146,541.72                                                      | 1,064,222.50                                                            | 770,986.63                                                                | 36,066.68                                                        | 142,583.09                                                               |
| 02 June 2023            | 145,672.41                                                      | 1,042,370.25                                                            | 787,260.06                                                                | 35,640.28                                                        | 137,817.05                                                               |
| 09 June 2023            | 147,944.21                                                      | 1,056,205.32                                                            | 796,378.32                                                                | 36,506.74                                                        | 142,220.56                                                               |
| 16 June 2023            | 148,477.63                                                      | 1,090,218.79                                                            | 796,115.50                                                                | 36,768.48                                                        | 143,251.70                                                               |
| 23 June 2023            | 151,116.87                                                      | 1,015,774.51                                                            | 764,382.27                                                                | 36,512.35                                                        | 132,637.45                                                               |
| 30 June 2023            | 147,826.33                                                      | 1,029,337.33                                                            | 764,507.33                                                                | 35,878.71                                                        | 134,087.00                                                               |
| 07 July 2023            | 146,009.96                                                      | 1,030,635.34                                                            | 796,355.82                                                                | 35,168.79                                                        | 133,573.74                                                               |
| 14 July 2023            | 148,823.95                                                      | 1,056,804.07                                                            | 810,332.21                                                                | 36,046.42                                                        | 138,501.62                                                               |
| 21 July 2023            | 149,212.55                                                      | 1,037,793.26                                                            | 808,062.05                                                                | 35,737.34                                                        | 136,714.69                                                               |
| 28 July 2023            | 146,432.45                                                      | 1,000,290.48                                                            | 813,193.22                                                                | 35,450.05                                                        | 130,848.35                                                               |
| 04 August 2023          | 143,222.54                                                      | 996,741.33                                                              | 798,198.92                                                                | 34,423.13                                                        | 129,041.43                                                               |
| 11 August 2023          | 144,175.81                                                      | 992,979.23                                                              | 812,383.15                                                                | 34,345.06                                                        | 130,223.95                                                               |
| 18 August 2023          | 140,332.49                                                      | 993,922.01                                                              | 824,075.38                                                                | 33,974.09                                                        | 129,267.69                                                               |
| 25 August 2023          | 142,751.78                                                      | 1,015,048.58                                                            | 812,504.83                                                                | 34,387.60                                                        | 131,690.75                                                               |
| 01 September 2023       | 141,606.28                                                      | 1,028,507.42                                                            | 822,161.63                                                                | 34,743.17                                                        | 133,509.07                                                               |
| 08 September 2023       | 139,364.89                                                      | 1,035,048.70                                                            | 823,210.77                                                                | 34,364.12                                                        | 133,968.51                                                               |
| 15 September 2023       | 141,642.57                                                      | 1,051,136.23                                                            | 818,211.65                                                                | 34,374.26                                                        | 135,815.44                                                               |
| 22 September 2023       | 142,932.56                                                      | 977,998.53                                                              | 807,653.30                                                                | 32,767.74                                                        | 123,013.23                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
| 31 March 2023           | 85,955.25                                                                  | 17,844.10                                                        | 94,543.40                                                                | 58,241.71                                                                  | 13,669.19                                                     |
| 06 April 2023           | 86,788.30                                                                  | 17,509.51                                                        | 93,785.66                                                                | 58,912.60                                                                  | 13,688.70                                                     |
| 14 April 2023           | 91,579.86                                                                  | 17,131.03                                                        | 88,543.44                                                                | 61,965.11                                                                  | 13,459.24                                                     |
| 21 April 2023           | 89,656.60                                                                  | 17,156.18                                                        | 88,177.67                                                                | 67,743.14                                                                  | 13,379.57                                                     |
| 28 April 2023           | 97,868.59                                                                  | 16,988.96                                                        | 81,516.52                                                                | 74,943.73                                                                  | 13,215.31                                                     |
| 05 May 2023             | 95,693.34                                                                  | 16,984.87                                                        | 81,612.66                                                                | 70,985.86                                                                  | 13,292.95                                                     |
| 12 May 2023             | 97,036.02                                                                  | 16,893.51                                                        | 83,231.06                                                                | 71,608.65                                                                  | 13,385.55                                                     |
| 19 May 2023             | 96,336.80                                                                  | 16,612.14                                                        | 82,442.34                                                                | 69,699.47                                                                  | 13,214.32                                                     |
| 25 May 2023             | 139,913.10                                                                 | 16,376.04                                                        | 64,527.78                                                                | 102,075.93                                                                 | 12,805.60                                                     |
| 02 June 2023            | 145,080.79                                                                 | 16,070.45                                                        | 60,221.88                                                                | 102,067.56                                                                 | 12,636.00                                                     |
| 09 June 2023            | 145,105.64                                                                 | 16,263.89                                                        | 60,553.33                                                                | 102,595.31                                                                 | 12,846.05                                                     |
| 16 June 2023            | 145,557.82                                                                 | 16,677.98                                                        | 60,783.31                                                                | 100,869.32                                                                 | 12,935.11                                                     |
| 23 June 2023            | 138,911.18                                                                 | 16,677.02                                                        | 60,818.18                                                                | 98,412.17                                                                  | 12,961.38                                                     |
| 30 June 2023            | 139,209.20                                                                 | 16,403.51                                                        | 59,504.45                                                                | 96,187.12                                                                  | 12,757.45                                                     |
| 07 July 2023            | 150,376.60                                                                 | 16,311.88                                                        | 59,698.49                                                                | 96,416.35                                                                  | 12,734.17                                                     |
| 14 July 2023            | 142,667.54                                                                 | 16,961.72                                                        | 61,078.31                                                                | 97,820.03                                                                  | 12,885.52                                                     |
| 21 July 2023            | 144,938.35                                                                 | 16,509.75                                                        | 60,992.38                                                                | 97,453.08                                                                  | 13,133.35                                                     |
| 28 July 2023            | 150,854.17                                                                 | 16,343.00                                                        | 59,216.02                                                                | 97,588.08                                                                  | 13,037.96                                                     |
| 04 August 2023          | 145,892.42                                                                 | 15,921.55                                                        | 58,234.50                                                                | 96,161.23                                                                  | 12,758.80                                                     |
| 11 August 2023          | 153,533.25                                                                 | 16,422.08                                                        | 58,484.99                                                                | 96,761.63                                                                  | 12,755.80                                                     |
| 18 August 2023          | 154,168.79                                                                 | 16,183.20                                                        | 57,602.91                                                                | 97,018.83                                                                  | 12,672.13                                                     |
| 25 August 2023          | 147,462.62                                                                 | 16,323.91                                                        | 58,379.32                                                                | 95,105.07                                                                  | 12,683.37                                                     |
| 01 September 2023       | 149,112.15                                                                 | 16,131.96                                                        | 58,185.60                                                                | 94,937.32                                                                  | 12,688.40                                                     |
| 08 September 2023       | 153,294.64                                                                 | 16,058.71                                                        | 57,816.34                                                                | 93,561.80                                                                  | 12,574.43                                                     |
| 15 September 2023       | 156,567.25                                                                 | 16,074.79                                                        | 58,221.84                                                                | 93,753.12                                                                  | 12,629.56                                                     |
| 22 September 2023       | 150,032.23                                                                 | 16,196.50                                                        | 58,521.71                                                                | 98,893.54                                                                  | 12,694.86                                                     |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 31 March 2023           | 141,718.59                                                            | 56,653.12                                                               | 524,305                                 | 19,224                                       | 390,765                                                 |
| 06 April 2023           | 143,949.95                                                            | 55,410.22                                                               | 516,151                                 | 19,245                                       | 382,289                                                 |
| 14 April 2023           | 141,690.76                                                            | 57,257.49                                                               | 515,196                                 | 19,170                                       | 380,569                                                 |
| 21 April 2023           | 138,479.39                                                            | 58,876.90                                                               | 519,785                                 | 19,184                                       | 382,553                                                 |
| 28 April 2023           | 134,931.25                                                            | 65,836.39                                                               | 523,256                                 | 19,165                                       | 383,929                                                 |
| 05 May 2023             | 134,600.84                                                            | 62,487.97                                                               | 525,693                                 | 19,172                                       | 386,355                                                 |
| 12 May 2023             | 135,971.17                                                            | 62,371.25                                                               | 525,509                                 | 19,182                                       | 384,295                                                 |
| 19 May 2023             | 148,442.56                                                            | 62,597.84                                                               | 528,016                                 | 19,283                                       | 385,475                                                 |
| 25 May 2023             | 91,945.67                                                             | 157,342.95                                                              | 638,930                                 | 43,704                                       | 389,254                                                 |
| 02 June 2023            | 71,155.27                                                             | 157,708.10                                                              | 635,199                                 | 44,336                                       | 383,496                                                 |
| 09 June 2023            | 72,107.69                                                             | 156,603.81                                                              | 636,159                                 | 44,185                                       | 383,876                                                 |
| 16 June 2023            | 73,128.26                                                             | 149,661.98                                                              | 629,603                                 | 43,976                                       | 379,964                                                 |
| 23 June 2023            | 72,432.98                                                             | 153,429.72                                                              | 626,007                                 | 44,160                                       | 381,579                                                 |
| 30 June 2023            | 72,042.80                                                             | 156,402.44                                                              | 624,351                                 | 44,260                                       | 382,446                                                 |
| 07 July 2023            | 72,144.97                                                             | 160,767.46                                                              | 626,149                                 | 43,408                                       | 383,971                                                 |
| 14 July 2023            | 73,379.27                                                             | 163,024.16                                                              | 624,676                                 | 41,578                                       | 384,214                                                 |
| 21 July 2023            | 73,481.58                                                             | 162,237.31                                                              | 612,941                                 | 39,354                                       | 376,994                                                 |
| 28 July 2023            | 71,370.93                                                             | 162,701.31                                                              | 604,874                                 | 37,208                                       | 371,069                                                 |
| 04 August 2023          | 70,250.37                                                             | 163,030.14                                                              | 600,371                                 | 35,511                                       | 370,018                                                 |
| 11 August 2023          | 70,524.15                                                             | 162,962.30                                                              | 591,503                                 | 33,647                                       | 362,886                                                 |
| 18 August 2023          | 70,938.88                                                             | 163,367.79                                                              | 585,413                                 | 31,554                                       | 358,442                                                 |
| 25 August 2023          | 71,551.08                                                             | 156,395.18                                                              | 581,233                                 | 29,902                                       | 356,733                                                 |
| 01 September 2023       | 71,729.45                                                             | 158,890.48                                                              | 576,633                                 | 28,466                                       | 357,019                                                 |
| 08 September 2023       | 70,133.58                                                             | 160,152.56                                                              | 566,702                                 | 26,429                                       | 354,999                                                 |
| 15 September 2023       | 69,965.33                                                             | 165,918.75                                                              | 558,349                                 | 24,322                                       | 356,127                                                 |
| 22 September 2023       | 70,143.74                                                             | 158,259.36                                                              | 549,034                                 | 22,591                                       | 351,749                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |  |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|--|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |  |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |  |
| 31 March 2023           | 114,317                                             | 15,856                                                        | 288,129                                                               | 94,659                                                                  | 3,368                                                             |  |
| 06 April 2023           | 114,618                                             | 15,739                                                        | 278,952                                                               | 95,166                                                                  | 3,506                                                             |  |
| 14 April 2023           | 115,457                                             | 15,529                                                        | 277,283                                                               | 95,731                                                                  | 3,641                                                             |  |
| 21 April 2023           | 118,048                                             | 15,475                                                        | 279,005                                                               | 97,456                                                                  | 3,709                                                             |  |
| 28 April 2023           | 120,163                                             | 15,507                                                        | 280,458                                                               | 99,402                                                                  | 3,658                                                             |  |
| 05 May 2023             | 120,166                                             | 15,504                                                        | 282,291                                                               | 99,625                                                                  | 3,668                                                             |  |
| 12 May 2023             | 122,032                                             | 15,600                                                        | 279,443                                                               | 101,149                                                                 | 3,582                                                             |  |
| 19 May 2023             | 123,258                                             | 15,587                                                        | 280,909                                                               | 102,311                                                                 | 3,696                                                             |  |
| 25 May 2023             | 205,972                                             | 39,920                                                        | 287,826                                                               | 182,622                                                                 | 3,784                                                             |  |
| 02 June 2023            | 207,368                                             | 39,897                                                        | 281,587                                                               | 183,059                                                                 | 4,439                                                             |  |
| 09 June 2023            | 208,098                                             | 39,599                                                        | 281,642                                                               | 183,334                                                                 | 4,586                                                             |  |
| 16 June 2023            | 205,663                                             | 39,582                                                        | 278,108                                                               | 180,574                                                                 | 4,394                                                             |  |
| 23 June 2023            | 200,268                                             | 39,555                                                        | 279,267                                                               | 176,020                                                                 | 4,605                                                             |  |
| 30 June 2023            | 197,646                                             | 39,586                                                        | 280,176                                                               | 173,259                                                                 | 4,674                                                             |  |
| 07 July 2023            | 198,770                                             | 38,745                                                        | 281,789                                                               | 173,722                                                                 | 4,663                                                             |  |
| 14 July 2023            | 198,884                                             | 37,056                                                        | 283,329                                                               | 172,766                                                                 | 4,522                                                             |  |
| 21 July 2023            | 196,594                                             | 34,798                                                        | 272,845                                                               | 170,917                                                                 | 4,556                                                             |  |
| 28 July 2023            | 196,597                                             | 32,581                                                        | 264,912                                                               | 170,423                                                                 | 4,627                                                             |  |
| 04 August 2023          | 194,842                                             | 30,755                                                        | 263,625                                                               | 169,067                                                                 | 4,756                                                             |  |
| 11 August 2023          | 194,971                                             | 29,000                                                        | 256,563                                                               | 169,010                                                                 | 4,647                                                             |  |
| 18 August 2023          | 195,417                                             | 27,130                                                        | 251,929                                                               | 169,320                                                                 | 4,424                                                             |  |
| 25 August 2023          | 194,599                                             | 25,470                                                        | 248,887                                                               | 167,166                                                                 | 4,432                                                             |  |
| 01 September 2023       | 191,148                                             | 23,960                                                        | 249,121                                                               | 163,701                                                                 | 4,506                                                             |  |
| 08 September 2023       | 185,274                                             | 22,021                                                        | 247,881                                                               | 158,059                                                                 | 4,408                                                             |  |
| 15 September 2023       | 177,901                                             | 20,142                                                        | 249,061                                                               | 150,399                                                                 | 4,180                                                             |  |
| 22 September 2023       | 174,694                                             | 18,253                                                        | 242,840                                                               | 146,816                                                                 | 4,338                                                             |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 31 March 2023           | 102,636                                                                   | 19,658                                                                      | 3,697                                           | 72,532                                                  | 41,478                                                    |
| 06 April 2023           | 103,337                                                                   | 19,452                                                                      | 3,572                                           | 71,441                                                  | 40,761                                                    |
| 14 April 2023           | 103,286                                                                   | 19,726                                                                      | 3,560                                           | 71,154                                                  | 41,726                                                    |
| 21 April 2023           | 103,549                                                                   | 20,592                                                                      | 3,582                                           | 70,865                                                  | 43,057                                                    |
| 28 April 2023           | 103,472                                                                   | 20,761                                                                      | 3,556                                           | 70,641                                                  | 44,426                                                    |
| 05 May 2023             | 104,065                                                                   | 20,542                                                                      | 3,562                                           | 70,291                                                  | 43,892                                                    |
| 12 May 2023             | 104,852                                                                   | 20,883                                                                      | 3,509                                           | 70,214                                                  | 44,212                                                    |
| 19 May 2023             | 104,567                                                                   | 20,947                                                                      | 3,494                                           | 68,936                                                  | 44,954                                                    |
| 25 May 2023             | 101,428                                                                   | 23,350                                                                      | 27,975                                          | 70,723                                                  | 128,551                                                   |
| 02 June 2023            | 101,909                                                                   | 24,309                                                                      | 28,615                                          | 60,646                                                  | 128,790                                                   |
| 09 June 2023            | 102,234                                                                   | 24,765                                                                      | 28,264                                          | 58,886                                                  | 128,398                                                   |
| 16 June 2023            | 101,856                                                                   | 25,090                                                                      | 28,260                                          | 53,839                                                  | 119,046                                                   |
| 23 June 2023            | 102,312                                                                   | 24,249                                                                      | 28,257                                          | 53,558                                                  | 118,772                                                   |
| 30 June 2023            | 102,270                                                                   | 24,387                                                                      | 28,314                                          | 53,226                                                  | 118,993                                                   |
| 07 July 2023            | 102,183                                                                   | 25,048                                                                      | 27,474                                          | 52,007                                                  | 119,257                                                   |
| 14 July 2023            | 100,885                                                                   | 26,118                                                                      | 25,696                                          | 49,211                                                  | 117,946                                                   |
| 21 July 2023            | 104,149                                                                   | 25,677                                                                      | 23,481                                          | 44,666                                                  | 114,732                                                   |
| 28 July 2023            | 106,158                                                                   | 26,174                                                                      | 21,383                                          | 41,557                                                  | 113,261                                                   |
| 04 August 2023          | 106,393                                                                   | 25,775                                                                      | 19,501                                          | 38,560                                                  | 110,245                                                   |
| 11 August 2023          | 106,323                                                                   | 25,961                                                                      | 17,609                                          | 35,908                                                  | 109,096                                                   |
| 18 August 2023          | 106,514                                                                   | 26,097                                                                      | 15,649                                          | 34,251                                                  | 108,688                                                   |
| 25 August 2023          | 107,847                                                                   | 27,433                                                                      | 13,857                                          | 32,854                                                  | 106,494                                                   |
| 01 September 2023       | 107,898                                                                   | 27,448                                                                      | 12,302                                          | 30,552                                                  | 105,143                                                   |
| 08 September 2023       | 107,118                                                                   | 27,215                                                                      | 10,291                                          | 27,890                                                  | 103,422                                                   |
| 15 September 2023       | 107,066                                                                   | 27,502                                                                      | 8,336                                           | 25,534                                                  | 102,208                                                   |
| 22 September 2023       | 108,910                                                                   | 27,879                                                                      | 6,359                                           | 23,139                                                  | 99,100                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                 |                                                         |                                                           |                                                 |                                                         |
|-------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|
| As At                   |                                                 |                                                         |                                                           |                                                 |                                                         |
|                         | Number of Outstanding Trades / CNY / Basis Swap | Number of Outstanding Trades / CNY / Floating vs. Fixed | Number of Outstanding Trades / CNY / Overnight Index Swap | Number of Outstanding Trades / EUR / Basis Swap | Number of Outstanding Trades / EUR / Floating vs. Fixed |
| 31 March 2023           | 0                                               | 85,846                                                  | 310                                                       | 235                                             | 8,651                                                   |
| 06 April 2023           | 0                                               | 76,567                                                  | 310                                                       | 216                                             | 8,711                                                   |
| 14 April 2023           | 0                                               | 75,617                                                  | 309                                                       | 254                                             | 9,136                                                   |
| 21 April 2023           | 0                                               | 75,725                                                  | 307                                                       | 254                                             | 9,374                                                   |
| 28 April 2023           | 0                                               | 76,399                                                  | 308                                                       | 254                                             | 9,494                                                   |
| 05 May 2023             | 0                                               | 77,213                                                  | 308                                                       | 255                                             | 9,652                                                   |
| 12 May 2023             | 0                                               | 78,021                                                  | 328                                                       | 218                                             | 9,768                                                   |
| 19 May 2023             | 0                                               | 79,266                                                  | 324                                                       | 254                                             | 9,995                                                   |
| 25 May 2023             | 0                                               | 80,438                                                  | 323                                                       | 218                                             | 10,034                                                  |
| 02 June 2023            | 0                                               | 81,834                                                  | 320                                                       | 222                                             | 10,288                                                  |
| 09 June 2023            | 0                                               | 81,988                                                  | 320                                                       | 255                                             | 10,372                                                  |
| 16 June 2023            | 0                                               | 82,061                                                  | 317                                                       | 218                                             | 10,564                                                  |
| 23 June 2023            | 0                                               | 82,648                                                  | 312                                                       | 254                                             | 10,648                                                  |
| 30 June 2023            | 0                                               | 83,304                                                  | 308                                                       | 261                                             | 10,749                                                  |
| 07 July 2023            | 0                                               | 84,455                                                  | 307                                                       | 250                                             | 10,961                                                  |
| 14 July 2023            | 0                                               | 85,451                                                  | 302                                                       | 248                                             | 11,093                                                  |
| 21 July 2023            | 0                                               | 85,874                                                  | 297                                                       | 214                                             | 11,016                                                  |
| 28 July 2023            | 0                                               | 86,955                                                  | 296                                                       | 220                                             | 11,156                                                  |
| 04 August 2023          | 0                                               | 87,916                                                  | 295                                                       | 247                                             | 11,195                                                  |
| 11 August 2023          | 0                                               | 81,720                                                  | 289                                                       | 245                                             | 11,609                                                  |
| 18 August 2023          | 0                                               | 82,826                                                  | 283                                                       | 211                                             | 11,611                                                  |
| 25 August 2023          | 0                                               | 83,547                                                  | 281                                                       | 210                                             | 11,783                                                  |
| 01 September 2023       | 0                                               | 84,416                                                  | 279                                                       | 240                                             | 11,877                                                  |
| 08 September 2023       | 0                                               | 84,672                                                  | 277                                                       | 230                                             | 11,516                                                  |
| 15 September 2023       | 0                                               | 86,743                                                  | 276                                                       | 209                                             | 11,621                                                  |
| 22 September 2023       | 0                                               | 87,089                                                  | 275                                                       | 226                                             | 11,387                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 31 March 2023           | 2,161                                                           | 13                                                    | 425                                                           | 1,569                                                           | 2,778                                              |
| 06 April 2023           | 2,164                                                           | 13                                                    | 424                                                           | 1,590                                                           | 2,783                                              |
| 14 April 2023           | 2,176                                                           | 13                                                    | 425                                                           | 1,599                                                           | 2,786                                              |
| 21 April 2023           | 2,187                                                           | 13                                                    | 426                                                           | 1,624                                                           | 2,780                                              |
| 28 April 2023           | 2,212                                                           | 13                                                    | 426                                                           | 1,639                                                           | 2,776                                              |
| 05 May 2023             | 2,219                                                           | 13                                                    | 429                                                           | 1,665                                                           | 2,772                                              |
| 12 May 2023             | 2,229                                                           | 13                                                    | 439                                                           | 1,668                                                           | 2,775                                              |
| 19 May 2023             | 2,257                                                           | 13                                                    | 449                                                           | 1,683                                                           | 2,765                                              |
| 25 May 2023             | 2,276                                                           | 13                                                    | 438                                                           | 1,700                                                           | 2,759                                              |
| 02 June 2023            | 2,288                                                           | 13                                                    | 439                                                           | 1,718                                                           | 2,750                                              |
| 09 June 2023            | 2,312                                                           | 13                                                    | 450                                                           | 1,604                                                           | 2,748                                              |
| 16 June 2023            | 2,307                                                           | 13                                                    | 438                                                           | 1,612                                                           | 2,741                                              |
| 23 June 2023            | 2,258                                                           | 11                                                    | 436                                                           | 1,614                                                           | 2,737                                              |
| 30 June 2023            | 2,262                                                           | 11                                                    | 432                                                           | 1,634                                                           | 2,731                                              |
| 07 July 2023            | 2,293                                                           | 11                                                    | 437                                                           | 1,645                                                           | 2,726                                              |
| 14 July 2023            | 2,308                                                           | 11                                                    | 441                                                           | 1,668                                                           | 2,720                                              |
| 21 July 2023            | 2,178                                                           | 11                                                    | 447                                                           | 1,671                                                           | 2,718                                              |
| 28 July 2023            | 2,201                                                           | 11                                                    | 445                                                           | 1,690                                                           | 2,713                                              |
| 04 August 2023          | 2,204                                                           | 11                                                    | 457                                                           | 1,700                                                           | 2,708                                              |
| 11 August 2023          | 2,206                                                           | 11                                                    | 449                                                           | 1,716                                                           | 2,707                                              |
| 18 August 2023          | 2,221                                                           | 11                                                    | 455                                                           | 1,727                                                           | 2,704                                              |
| 25 August 2023          | 2,242                                                           | 11                                                    | 450                                                           | 1,733                                                           | 2,702                                              |
| 01 September 2023       | 2,244                                                           | 11                                                    | 450                                                           | 1,734                                                           | 2,696                                              |
| 08 September 2023       | 2,256                                                           | 11                                                    | 442                                                           | 1,745                                                           | 2,680                                              |
| 15 September 2023       | 2,302                                                           | 10                                                    | 442                                                           | 1,747                                                           | 2,678                                              |
| 22 September 2023       | 2,289                                                           | 10                                                    | 448                                                           | 1,638                                                           | 2,667                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |                                                               |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|---------------------------------------------------------------|
| As At                   | JPY                                                           |                                                                 | HKD                                                   |                                                               | USD                                                             |                                                               |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap | Number of Outstanding<br>Trades / USD / Floating<br>vs. Fixed |
| 31 March 2023           | 3,916                                                         | 15,499                                                          | 5,950                                                 | 83,520                                                        | 26                                                              | 26                                                            |
| 06 April 2023           | 4,001                                                         | 15,854                                                          | 5,970                                                 | 83,941                                                        | 26                                                              | 26                                                            |
| 14 April 2023           | 4,055                                                         | 15,599                                                          | 5,958                                                 | 84,046                                                        | 26                                                              | 26                                                            |
| 21 April 2023           | 4,059                                                         | 15,940                                                          | 5,939                                                 | 84,737                                                        | 26                                                              | 26                                                            |
| 28 April 2023           | 4,064                                                         | 16,333                                                          | 5,984                                                 | 84,877                                                        | 26                                                              | 26                                                            |
| 05 May 2023             | 4,058                                                         | 16,488                                                          | 5,983                                                 | 85,459                                                        | 27                                                              | 27                                                            |
| 12 May 2023             | 4,072                                                         | 17,414                                                          | 6,026                                                 | 80,331                                                        | 26                                                              | 26                                                            |
| 19 May 2023             | 4,053                                                         | 17,222                                                          | 6,023                                                 | 80,405                                                        | 27                                                              | 27                                                            |
| 25 May 2023             | 4,042                                                         | 17,413                                                          | 6,058                                                 | 81,031                                                        | 27                                                              | 27                                                            |
| 02 June 2023            | 4,031                                                         | 17,980                                                          | 6,056                                                 | 81,673                                                        | 27                                                              | 27                                                            |
| 09 June 2023            | 4,027                                                         | 18,528                                                          | 6,124                                                 | 82,253                                                        | 27                                                              | 27                                                            |
| 16 June 2023            | 3,979                                                         | 18,925                                                          | 6,135                                                 | 82,793                                                        | 27                                                              | 27                                                            |
| 23 June 2023            | 4,067                                                         | 18,284                                                          | 6,157                                                 | 83,364                                                        | 27                                                              | 27                                                            |
| 30 June 2023            | 4,033                                                         | 17,957                                                          | 6,156                                                 | 83,518                                                        | 27                                                              | 27                                                            |
| 07 July 2023            | 4,044                                                         | 18,220                                                          | 6,151                                                 | 84,046                                                        | 27                                                              | 27                                                            |
| 14 July 2023            | 4,036                                                         | 18,779                                                          | 6,156                                                 | 84,753                                                        | 27                                                              | 27                                                            |
| 21 July 2023            | 4,033                                                         | 19,152                                                          | 6,204                                                 | 85,123                                                        | 27                                                              | 27                                                            |
| 28 July 2023            | 3,978                                                         | 19,734                                                          | 6,242                                                 | 85,493                                                        | 27                                                              | 27                                                            |
| 04 August 2023          | 3,979                                                         | 19,630                                                          | 6,259                                                 | 85,233                                                        | 29                                                              | 29                                                            |
| 11 August 2023          | 3,975                                                         | 20,038                                                          | 6,276                                                 | 85,788                                                        | 31                                                              | 31                                                            |
| 18 August 2023          | 3,961                                                         | 20,440                                                          | 6,257                                                 | 86,295                                                        | 29                                                              | 29                                                            |
| 25 August 2023          | 3,978                                                         | 20,739                                                          | 6,332                                                 | 83,486                                                        | 29                                                              | 29                                                            |
| 01 September 2023       | 3,972                                                         | 20,961                                                          | 6,366                                                 | 84,368                                                        | 31                                                              | 31                                                            |
| 08 September 2023       | 3,973                                                         | 20,907                                                          | 6,375                                                 | 84,917                                                        | 31                                                              | 31                                                            |
| 15 September 2023       | 3,962                                                         | 20,945                                                          | 6,383                                                 | 85,577                                                        | 30                                                              | 30                                                            |
| 22 September 2023       | 3,963                                                         | 21,223                                                          | 6,403                                                 | 85,632                                                        | 31                                                              | 31                                                            |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 31 March 2023           | 6,552                                                    | 135,876                                                          | 53,274                                                             | 3,690                                                        | 81,374                                                               |
| 06 April 2023           | 6,692                                                    | 137,204                                                          | 53,913                                                             | 3,719                                                        | 80,525                                                               |
| 14 April 2023           | 6,600                                                    | 136,137                                                          | 54,023                                                             | 3,713                                                        | 80,655                                                               |
| 21 April 2023           | 6,617                                                    | 137,368                                                          | 54,908                                                             | 3,663                                                        | 80,789                                                               |
| 28 April 2023           | 6,583                                                    | 138,030                                                          | 55,219                                                             | 3,636                                                        | 81,152                                                               |
| 05 May 2023             | 6,588                                                    | 139,255                                                          | 55,568                                                             | 3,649                                                        | 81,591                                                               |
| 12 May 2023             | 6,642                                                    | 141,450                                                          | 56,156                                                             | 3,665                                                        | 81,386                                                               |
| 19 May 2023             | 6,735                                                    | 142,372                                                          | 56,791                                                             | 3,664                                                        | 82,025                                                               |
| 25 May 2023             | 6,682                                                    | 142,549                                                          | 55,682                                                             | 28,279                                                       | 113,765                                                              |
| 02 June 2023            | 6,681                                                    | 144,586                                                          | 56,245                                                             | 28,928                                                       | 113,819                                                              |
| 09 June 2023            | 6,782                                                    | 145,901                                                          | 56,910                                                             | 28,633                                                       | 112,886                                                              |
| 16 June 2023            | 6,610                                                    | 146,291                                                          | 63,430                                                             | 28,653                                                       | 111,068                                                              |
| 23 June 2023            | 6,745                                                    | 146,860                                                          | 59,002                                                             | 28,693                                                       | 112,618                                                              |
| 30 June 2023            | 6,788                                                    | 147,185                                                          | 56,465                                                             | 28,768                                                       | 112,401                                                              |
| 07 July 2023            | 6,797                                                    | 148,023                                                          | 57,021                                                             | 27,924                                                       | 112,152                                                              |
| 14 July 2023            | 6,748                                                    | 149,231                                                          | 57,855                                                             | 26,151                                                       | 109,830                                                              |
| 21 July 2023            | 6,727                                                    | 145,836                                                          | 58,538                                                             | 23,974                                                       | 106,050                                                              |
| 28 July 2023            | 6,640                                                    | 141,487                                                          | 59,389                                                             | 21,845                                                       | 102,285                                                              |
| 04 August 2023          | 6,786                                                    | 142,680                                                          | 60,740                                                             | 19,992                                                       | 99,544                                                               |
| 11 August 2023          | 6,800                                                    | 143,439                                                          | 61,596                                                             | 18,103                                                       | 95,894                                                               |
| 18 August 2023          | 6,723                                                    | 139,045                                                          | 62,030                                                             | 16,169                                                       | 94,039                                                               |
| 25 August 2023          | 6,791                                                    | 140,637                                                          | 63,082                                                             | 14,391                                                       | 91,331                                                               |
| 01 September 2023       | 6,852                                                    | 141,386                                                          | 60,757                                                             | 12,919                                                       | 89,368                                                               |
| 08 September 2023       | 6,843                                                    | 141,591                                                          | 56,637                                                             | 10,947                                                       | 86,610                                                               |
| 15 September 2023       | 6,707                                                    | 142,249                                                          | 50,394                                                             | 8,955                                                        | 84,535                                                               |
| 22 September 2023       | 6,927                                                    | 140,093                                                          | 50,139                                                             | 7,079                                                        | 83,923                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 31 March 2023           | 23,358                                                                 | 3,142                                                         | 63,641                                                                | 19,374                                                                  | 6,117                                                         |
| 06 April 2023           | 23,218                                                                 | 3,130                                                         | 62,402                                                                | 19,308                                                                  | 6,174                                                         |
| 14 April 2023           | 23,567                                                                 | 3,104                                                         | 61,648                                                                | 19,184                                                                  | 6,128                                                         |
| 21 April 2023           | 23,894                                                                 | 3,137                                                         | 61,773                                                                | 19,432                                                                  | 6,139                                                         |
| 28 April 2023           | 24,619                                                                 | 3,146                                                         | 62,348                                                                | 19,499                                                                  | 6,170                                                         |
| 05 May 2023             | 24,477                                                                 | 3,144                                                         | 62,615                                                                | 19,369                                                                  | 6,177                                                         |
| 12 May 2023             | 24,403                                                                 | 3,190                                                         | 61,569                                                                | 19,484                                                                  | 6,188                                                         |
| 19 May 2023             | 24,709                                                                 | 3,215                                                         | 61,636                                                                | 19,529                                                                  | 6,207                                                         |
| 25 May 2023             | 61,754                                                                 | 3,208                                                         | 56,769                                                                | 27,207                                                                  | 6,127                                                         |
| 02 June 2023            | 61,818                                                                 | 3,219                                                         | 55,644                                                                | 27,257                                                                  | 6,109                                                         |
| 09 June 2023            | 61,088                                                                 | 3,221                                                         | 55,679                                                                | 27,475                                                                  | 6,151                                                         |
| 16 June 2023            | 59,369                                                                 | 3,173                                                         | 54,667                                                                | 27,199                                                                  | 6,096                                                         |
| 23 June 2023            | 57,791                                                                 | 3,206                                                         | 56,330                                                                | 26,303                                                                  | 6,098                                                         |
| 30 June 2023            | 57,214                                                                 | 3,217                                                         | 56,427                                                                | 25,907                                                                  | 6,095                                                         |
| 07 July 2023            | 56,840                                                                 | 3,185                                                         | 56,491                                                                | 25,843                                                                  | 6,123                                                         |
| 14 July 2023            | 55,020                                                                 | 3,189                                                         | 56,950                                                                | 26,013                                                                  | 6,125                                                         |
| 21 July 2023            | 52,604                                                                 | 3,205                                                         | 56,293                                                                | 25,956                                                                  | 6,114                                                         |
| 28 July 2023            | 50,356                                                                 | 3,224                                                         | 56,036                                                                | 26,344                                                                  | 6,129                                                         |
| 04 August 2023          | 48,317                                                                 | 3,262                                                         | 56,310                                                                | 26,300                                                                  | 6,140                                                         |
| 11 August 2023          | 46,791                                                                 | 3,277                                                         | 55,952                                                                | 26,335                                                                  | 6,154                                                         |
| 18 August 2023          | 45,719                                                                 | 3,280                                                         | 55,219                                                                | 26,499                                                                  | 6,091                                                         |
| 25 August 2023          | 43,928                                                                 | 3,300                                                         | 54,949                                                                | 26,341                                                                  | 6,163                                                         |
| 01 September 2023       | 41,904                                                                 | 3,294                                                         | 55,310                                                                | 26,032                                                                  | 6,167                                                         |
| 08 September 2023       | 38,457                                                                 | 3,219                                                         | 55,171                                                                | 25,165                                                                  | 6,178                                                         |
| 15 September 2023       | 36,011                                                                 | 3,188                                                         | 55,559                                                                | 24,604                                                                  | 6,171                                                         |
| 22 September 2023       | 33,735                                                                 | 3,164                                                         | 56,543                                                                | 24,771                                                                  | 6,242                                                         |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 31 March 2023           | 152,030                                                               | 39,362                                                                  | 3,733                                                          | 72,003                                                                 | 21,886                                                                   |
| 06 April 2023           | 146,127                                                               | 39,688                                                                  | 3,700                                                          | 71,560                                                                 | 22,019                                                                   |
| 14 April 2023           | 144,857                                                               | 39,886                                                                  | 3,643                                                          | 71,618                                                                 | 22,210                                                                   |
| 21 April 2023           | 145,664                                                               | 40,919                                                                  | 3,667                                                          | 72,400                                                                 | 22,864                                                                   |
| 28 April 2023           | 145,730                                                               | 41,594                                                                  | 3,637                                                          | 72,829                                                                 | 23,128                                                                   |
| 05 May 2023             | 146,685                                                               | 41,779                                                                  | 3,628                                                          | 73,392                                                                 | 23,436                                                                   |
| 12 May 2023             | 145,339                                                               | 42,495                                                                  | 3,626                                                          | 73,651                                                                 | 24,334                                                                   |
| 19 May 2023             | 144,883                                                               | 43,102                                                                  | 3,632                                                          | 74,396                                                                 | 24,543                                                                   |
| 25 May 2023             | 134,546                                                               | 59,296                                                                  | 3,575                                                          | 65,729                                                                 | 39,202                                                                   |
| 02 June 2023            | 132,288                                                               | 59,532                                                                  | 3,577                                                          | 64,313                                                                 | 39,804                                                                   |
| 09 June 2023            | 132,654                                                               | 60,201                                                                  | 3,616                                                          | 64,867                                                                 | 40,253                                                                   |
| 16 June 2023            | 131,472                                                               | 59,948                                                                  | 3,570                                                          | 65,265                                                                 | 40,227                                                                   |
| 23 June 2023            | 134,540                                                               | 58,477                                                                  | 3,621                                                          | 61,837                                                                 | 39,303                                                                   |
| 30 June 2023            | 134,775                                                               | 57,445                                                                  | 3,634                                                          | 62,419                                                                 | 38,787                                                                   |
| 07 July 2023            | 135,485                                                               | 58,188                                                                  | 3,627                                                          | 63,122                                                                 | 39,399                                                                   |
| 14 July 2023            | 136,185                                                               | 59,304                                                                  | 3,584                                                          | 64,276                                                                 | 39,895                                                                   |
| 21 July 2023            | 134,757                                                               | 59,375                                                                  | 3,589                                                          | 63,194                                                                 | 39,856                                                                   |
| 28 July 2023            | 134,182                                                               | 60,376                                                                  | 3,544                                                          | 62,235                                                                 | 40,377                                                                   |
| 04 August 2023          | 134,794                                                               | 60,763                                                                  | 3,580                                                          | 62,805                                                                 | 40,486                                                                   |
| 11 August 2023          | 131,408                                                               | 61,924                                                                  | 3,591                                                          | 62,836                                                                 | 40,611                                                                   |
| 18 August 2023          | 129,167                                                               | 62,466                                                                  | 3,546                                                          | 63,252                                                                 | 41,171                                                                   |
| 25 August 2023          | 129,306                                                               | 63,590                                                                  | 3,574                                                          | 63,960                                                                 | 41,414                                                                   |
| 01 September 2023       | 130,204                                                               | 62,293                                                                  | 3,555                                                          | 64,824                                                                 | 41,342                                                                   |
| 08 September 2023       | 130,259                                                               | 60,042                                                                  | 3,561                                                          | 65,659                                                                 | 41,848                                                                   |
| 15 September 2023       | 131,752                                                               | 56,283                                                                  | 3,522                                                          | 66,870                                                                 | 40,991                                                                   |
| 22 September 2023       | 134,567                                                               | 57,409                                                                  | 3,583                                                          | 60,464                                                                 | 39,562                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 31 March 2023           | 1,123                                                           | 9,283                                                                   | 3,799                                                                     | 733                                                             | 5,005                                                                   |
| 06 April 2023           | 1,124                                                           | 9,263                                                                   | 3,858                                                                     | 728                                                             | 5,027                                                                   |
| 14 April 2023           | 1,154                                                           | 9,368                                                                   | 3,962                                                                     | 730                                                             | 4,957                                                                   |
| 21 April 2023           | 1,150                                                           | 9,503                                                                   | 4,054                                                                     | 729                                                             | 5,004                                                                   |
| 28 April 2023           | 1,160                                                           | 9,598                                                                   | 4,225                                                                     | 723                                                             | 4,947                                                                   |
| 05 May 2023             | 1,157                                                           | 9,792                                                                   | 4,158                                                                     | 722                                                             | 4,950                                                                   |
| 12 May 2023             | 1,144                                                           | 9,956                                                                   | 4,238                                                                     | 706                                                             | 5,003                                                                   |
| 19 May 2023             | 1,168                                                           | 10,052                                                                  | 4,297                                                                     | 709                                                             | 5,001                                                                   |
| 25 May 2023             | 1,168                                                           | 9,179                                                                   | 5,918                                                                     | 695                                                             | 4,218                                                                   |
| 02 June 2023            | 1,160                                                           | 9,134                                                                   | 6,107                                                                     | 693                                                             | 4,094                                                                   |
| 09 June 2023            | 1,185                                                           | 9,448                                                                   | 6,203                                                                     | 697                                                             | 4,105                                                                   |
| 16 June 2023            | 1,162                                                           | 9,149                                                                   | 6,326                                                                     | 681                                                             | 4,058                                                                   |
| 23 June 2023            | 1,179                                                           | 7,884                                                                   | 6,009                                                                     | 693                                                             | 4,082                                                                   |
| 30 June 2023            | 1,189                                                           | 8,012                                                                   | 5,996                                                                     | 686                                                             | 4,084                                                                   |
| 07 July 2023            | 1,192                                                           | 8,177                                                                   | 6,039                                                                     | 680                                                             | 4,167                                                                   |
| 14 July 2023            | 1,184                                                           | 8,396                                                                   | 6,087                                                                     | 679                                                             | 4,176                                                                   |
| 21 July 2023            | 1,167                                                           | 8,138                                                                   | 6,162                                                                     | 665                                                             | 4,177                                                                   |
| 28 July 2023            | 1,167                                                           | 8,009                                                                   | 6,411                                                                     | 657                                                             | 4,043                                                                   |
| 04 August 2023          | 1,186                                                           | 8,238                                                                   | 6,323                                                                     | 672                                                             | 4,047                                                                   |
| 11 August 2023          | 1,180                                                           | 8,409                                                                   | 6,536                                                                     | 670                                                             | 4,077                                                                   |
| 18 August 2023          | 1,165                                                           | 8,402                                                                   | 6,685                                                                     | 658                                                             | 4,057                                                                   |
| 25 August 2023          | 1,170                                                           | 8,649                                                                   | 6,557                                                                     | 658                                                             | 4,109                                                                   |
| 01 September 2023       | 1,198                                                           | 8,707                                                                   | 6,633                                                                     | 661                                                             | 4,149                                                                   |
| 08 September 2023       | 1,195                                                           | 8,831                                                                   | 6,774                                                                     | 664                                                             | 4,165                                                                   |
| 15 September 2023       | 1,190                                                           | 9,020                                                                   | 6,888                                                                     | 650                                                             | 4,149                                                                   |
| 22 September 2023       | 1,191                                                           | 7,651                                                                   | 6,364                                                                     | 662                                                             | 4,205                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                        |                                                                |                                                                  |
|-------------------------|---------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
|                         |                                                                     |                                                        |                                                                |                                                                  |
| As At                   | Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap | Number of Outstanding Trades / > 20 Years / Basis Swap | Number of Outstanding Trades / > 20 Years / Floating vs. Fixed | Number of Outstanding Trades / > 20 Years / Overnight Index Swap |
| 31 March 2023           | 2,838                                                               | 687                                                    | 7,430                                                          | 3,700                                                            |
| 06 April 2023           | 2,899                                                               | 671                                                    | 7,386                                                          | 3,628                                                            |
| 14 April 2023           | 2,943                                                               | 699                                                    | 7,468                                                          | 3,707                                                            |
| 21 April 2023           | 3,090                                                               | 700                                                    | 7,422                                                          | 3,796                                                            |
| 28 April 2023           | 3,181                                                               | 693                                                    | 7,327                                                          | 3,917                                                            |
| 05 May 2023             | 3,151                                                               | 696                                                    | 7,332                                                          | 3,798                                                            |
| 12 May 2023             | 3,266                                                               | 664                                                    | 7,392                                                          | 3,814                                                            |
| 19 May 2023             | 3,205                                                               | 689                                                    | 7,484                                                          | 3,873                                                            |
| 25 May 2023             | 4,501                                                               | 653                                                    | 5,050                                                          | 8,095                                                            |
| 02 June 2023            | 4,574                                                               | 651                                                    | 4,206                                                          | 8,277                                                            |
| 09 June 2023            | 4,640                                                               | 683                                                    | 4,239                                                          | 8,239                                                            |
| 16 June 2023            | 4,687                                                               | 642                                                    | 4,286                                                          | 7,909                                                            |
| 23 June 2023            | 4,527                                                               | 671                                                    | 4,289                                                          | 7,859                                                            |
| 30 June 2023            | 4,403                                                               | 672                                                    | 4,329                                                          | 7,895                                                            |
| 07 July 2023            | 4,439                                                               | 678                                                    | 4,378                                                          | 8,023                                                            |
| 14 July 2023            | 4,490                                                               | 667                                                    | 4,402                                                          | 8,077                                                            |
| 21 July 2023            | 4,555                                                               | 641                                                    | 4,387                                                          | 8,087                                                            |
| 28 July 2023            | 4,577                                                               | 643                                                    | 4,281                                                          | 8,157                                                            |
| 04 August 2023          | 4,551                                                               | 680                                                    | 4,282                                                          | 8,103                                                            |
| 11 August 2023          | 4,610                                                               | 673                                                    | 4,311                                                          | 8,165                                                            |
| 18 August 2023          | 4,688                                                               | 646                                                    | 4,307                                                          | 8,191                                                            |
| 25 August 2023          | 4,674                                                               | 646                                                    | 4,430                                                          | 8,096                                                            |
| 01 September 2023       | 4,722                                                               | 673                                                    | 4,458                                                          | 8,224                                                            |
| 08 September 2023       | 4,676                                                               | 666                                                    | 4,306                                                          | 8,314                                                            |
| 15 September 2023       | 4,684                                                               | 647                                                    | 4,243                                                          | 8,441                                                            |
| 22 September 2023       | 4,759                                                               | 671                                                    | 4,396                                                          | 8,096                                                            |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 29 September 2023       | 16,420,316.99                        | 1,231,193.47                              | 9,895,264.53                                      | 5,293,859.00                                        | 907,154.98                                                    |
| 06 October 2023         | 16,315,818.57                        | 1,170,884.27                              | 9,876,504.51                                      | 5,268,429.79                                        | 870,555.76                                                    |
| 13 October 2023         | 16,530,045.67                        | 1,169,839.07                              | 9,995,003.54                                      | 5,365,203.06                                        | 885,812.83                                                    |
| 20 October 2023         | 16,397,633.02                        | 1,176,160.78                              | 9,824,405.81                                      | 5,397,066.44                                        | 888,942.29                                                    |
| 27 October 2023         | 16,530,415.22                        | 1,158,153.36                              | 9,858,683.53                                      | 5,513,578.33                                        | 874,592.74                                                    |
| 03 November 2023        | 16,672,965.56                        | 1,174,844.20                              | 9,973,608.68                                      | 5,524,512.67                                        | 873,263.13                                                    |
| 10 November 2023        | 16,929,933.01                        | 1,207,533.63                              | 10,145,818.62                                     | 5,576,580.76                                        | 889,330.83                                                    |
| 17 November 2023        | 16,984,859.08                        | 1,205,108.89                              | 10,258,368.99                                     | 5,521,381.21                                        | 858,701.60                                                    |
| 24 November 2023        | 17,167,646.02                        | 1,232,829.20                              | 10,328,353.44                                     | 5,606,463.38                                        | 867,539.16                                                    |
| 01 December 2023        | 17,438,145.01                        | 1,282,345.04                              | 10,482,597.48                                     | 5,673,202.49                                        | 886,671.96                                                    |
| 08 December 2023        | 17,663,034.25                        | 1,279,718.65                              | 10,619,495.39                                     | 5,763,820.21                                        | 853,461.12                                                    |
| 15 December 2023        | 18,335,243.33                        | 1,305,382.35                              | 11,037,295.57                                     | 5,992,565.41                                        | 849,094.54                                                    |
| 22 December 2023        | 17,979,759.40                        | 1,157,478.62                              | 10,829,536.42                                     | 5,992,744.37                                        | 841,566.00                                                    |
| 29 December 2023        | 17,637,528.03                        | 1,198,515.97                              | 10,501,233.40                                     | 5,937,778.66                                        | 862,608.81                                                    |
| 05 January 2024         | 17,799,492.35                        | 1,194,912.80                              | 10,555,745.44                                     | 6,048,834.12                                        | 849,603.51                                                    |
| 12 January 2024         | 18,094,722.12                        | 1,187,353.71                              | 10,665,578.06                                     | 6,241,790.34                                        | 839,648.20                                                    |
| 19 January 2024         | 18,132,292.67                        | 1,121,234.21                              | 10,637,679.47                                     | 6,373,378.99                                        | 833,145.57                                                    |
| 26 January 2024         | 18,334,617.13                        | 1,115,456.65                              | 10,769,492.05                                     | 6,449,668.42                                        | 846,245.58                                                    |
| 02 February 2024        | 18,605,523.73                        | 1,133,014.03                              | 10,894,198.65                                     | 6,578,311.06                                        | 838,872.41                                                    |
| 09 February 2024        | 18,803,785.47                        | 1,160,175.27                              | 10,896,742.04                                     | 6,746,868.17                                        | 830,764.80                                                    |
| 16 February 2024        | 18,678,213.10                        | 1,165,818.19                              | 10,781,672.40                                     | 6,730,722.51                                        | 822,150.57                                                    |
| 23 February 2024        | 18,880,601.40                        | 1,161,174.23                              | 10,889,169.30                                     | 6,830,257.87                                        | 834,911.03                                                    |
| 01 March 2024           | 18,432,462.97                        | 1,156,275.59                              | 10,776,039.39                                     | 6,500,147.99                                        | 825,455.50                                                    |
| 08 March 2024           | 18,099,569.51                        | 1,108,764.00                              | 10,753,555.12                                     | 6,237,250.38                                        | 787,388.64                                                    |
| 15 March 2024           | 18,423,201.49                        | 1,120,874.67                              | 10,870,835.42                                     | 6,431,491.40                                        | 777,789.84                                                    |
| 22 March 2024           | 18,154,951.64                        | 1,116,790.89                              | 10,816,852.39                                     | 6,221,308.37                                        | 768,206.41                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
| Position to Clear       |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 29 September 2023       | 7,212,673.71                                                          | 4,052,244.09                                                            | 324,038.49                                                        | 2,682,590.81                                                              | 1,241,614.90                                                                |  |
| 06 October 2023         | 7,204,506.72                                                          | 3,999,229.00                                                            | 300,328.51                                                        | 2,671,997.80                                                              | 1,269,200.79                                                                |  |
| 13 October 2023         | 7,311,623.28                                                          | 4,067,416.96                                                            | 284,026.24                                                        | 2,683,380.26                                                              | 1,297,786.10                                                                |  |
| 20 October 2023         | 7,152,176.00                                                          | 4,051,274.07                                                            | 287,218.49                                                        | 2,672,229.81                                                              | 1,345,792.36                                                                |  |
| 27 October 2023         | 7,187,360.81                                                          | 4,125,643.08                                                            | 283,560.62                                                        | 2,671,322.72                                                              | 1,387,935.24                                                                |  |
| 03 November 2023        | 7,265,228.52                                                          | 4,134,864.66                                                            | 301,581.07                                                        | 2,708,380.17                                                              | 1,389,648.02                                                                |  |
| 10 November 2023        | 7,407,382.31                                                          | 4,167,661.75                                                            | 318,202.80                                                        | 2,738,436.30                                                              | 1,408,919.02                                                                |  |
| 17 November 2023        | 7,464,549.56                                                          | 4,063,089.50                                                            | 346,407.29                                                        | 2,793,819.42                                                              | 1,458,291.70                                                                |  |
| 24 November 2023        | 7,517,655.06                                                          | 4,134,076.43                                                            | 365,290.04                                                        | 2,810,698.37                                                              | 1,472,386.96                                                                |  |
| 01 December 2023        | 7,624,440.75                                                          | 4,153,693.85                                                            | 395,673.08                                                        | 2,858,156.73                                                              | 1,519,508.64                                                                |  |
| 08 December 2023        | 7,681,731.52                                                          | 4,185,130.44                                                            | 426,257.53                                                        | 2,937,763.87                                                              | 1,578,689.78                                                                |  |
| 15 December 2023        | 8,020,450.93                                                          | 4,299,953.09                                                            | 456,287.81                                                        | 3,016,844.64                                                              | 1,692,612.32                                                                |  |
| 22 December 2023        | 7,788,094.03                                                          | 4,292,418.06                                                            | 315,912.62                                                        | 3,041,442.38                                                              | 1,700,326.30                                                                |  |
| 29 December 2023        | 7,533,676.40                                                          | 4,224,736.55                                                            | 335,907.15                                                        | 2,967,557.01                                                              | 1,713,042.11                                                                |  |
| 05 January 2024         | 7,588,574.41                                                          | 4,309,035.09                                                            | 345,309.29                                                        | 2,967,171.03                                                              | 1,739,799.03                                                                |  |
| 12 January 2024         | 7,838,121.19                                                          | 4,446,279.49                                                            | 347,705.51                                                        | 2,827,456.87                                                              | 1,795,510.85                                                                |  |
| 19 January 2024         | 7,831,279.99                                                          | 4,541,947.22                                                            | 288,088.65                                                        | 2,806,399.48                                                              | 1,831,431.77                                                                |  |
| 26 January 2024         | 7,977,768.98                                                          | 4,553,496.73                                                            | 269,211.08                                                        | 2,791,723.07                                                              | 1,896,171.69                                                                |  |
| 02 February 2024        | 8,066,066.10                                                          | 4,611,073.49                                                            | 294,141.62                                                        | 2,828,132.54                                                              | 1,967,237.57                                                                |  |
| 09 February 2024        | 8,064,176.45                                                          | 4,696,611.66                                                            | 329,410.47                                                        | 2,832,565.59                                                              | 2,050,256.51                                                                |  |
| 16 February 2024        | 7,949,308.34                                                          | 4,660,307.88                                                            | 343,667.62                                                        | 2,832,364.06                                                              | 2,070,414.62                                                                |  |
| 23 February 2024        | 8,028,280.29                                                          | 4,720,301.73                                                            | 326,263.20                                                        | 2,860,889.01                                                              | 2,109,956.14                                                                |  |
| 01 March 2024           | 7,895,892.35                                                          | 4,646,105.55                                                            | 330,820.10                                                        | 2,880,147.04                                                              | 1,854,042.44                                                                |  |
| 08 March 2024           | 7,836,131.92                                                          | 4,743,589.81                                                            | 321,375.36                                                        | 2,917,423.20                                                              | 1,493,660.57                                                                |  |
| 15 March 2024           | 7,904,741.46                                                          | 4,881,090.50                                                            | 343,084.83                                                        | 2,966,093.97                                                              | 1,550,400.90                                                                |  |
| 22 March 2024           | 7,870,641.58                                                          | 4,769,209.75                                                            | 348,584.48                                                        | 2,946,210.81                                                              | 1,452,098.62                                                                |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
|                         | By Product and Currency                               |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 29 September 2023       | 244,164.92                                            | 660,801.46                                                    | 3,159,170.26                                                    | 0.00                                                  | 2,597,293.90                                                  |
| 06 October 2023         | 205,733.91                                            | 632,367.47                                                    | 3,164,147.78                                                    | 0.00                                                  | 2,566,049.28                                                  |
| 13 October 2023         | 203,523.28                                            | 631,160.04                                                    | 3,223,697.16                                                    | 0.00                                                  | 2,599,700.77                                                  |
| 20 October 2023         | 202,825.28                                            | 630,567.60                                                    | 3,207,998.14                                                    | 0.00                                                  | 2,623,411.85                                                  |
| 27 October 2023         | 199,338.80                                            | 628,457.74                                                    | 3,271,558.02                                                    | 0.00                                                  | 2,684,809.17                                                  |
| 03 November 2023        | 195,288.83                                            | 629,575.23                                                    | 3,239,403.15                                                    | 0.00                                                  | 2,739,583.48                                                  |
| 10 November 2023        | 192,786.46                                            | 633,405.81                                                    | 3,315,770.40                                                    | 0.00                                                  | 2,787,766.22                                                  |
| 17 November 2023        | 190,246.05                                            | 631,911.56                                                    | 3,296,139.24                                                    | 0.00                                                  | 2,816,066.89                                                  |
| 24 November 2023        | 186,579.63                                            | 630,805.67                                                    | 3,297,216.90                                                    | 0.00                                                  | 2,890,041.02                                                  |
| 01 December 2023        | 183,476.69                                            | 627,053.03                                                    | 3,392,067.02                                                    | 0.00                                                  | 2,843,368.41                                                  |
| 08 December 2023        | 179,143.71                                            | 654,901.28                                                    | 3,471,219.78                                                    | 0.00                                                  | 2,866,015.38                                                  |
| 15 December 2023        | 173,938.34                                            | 936,920.95                                                    | 3,633,212.22                                                    | 0.00                                                  | 2,939,666.91                                                  |
| 22 December 2023        | 165,376.75                                            | 612,186.26                                                    | 3,677,772.75                                                    | 0.00                                                  | 2,993,487.51                                                  |
| 29 December 2023        | 161,445.16                                            | 605,669.36                                                    | 3,647,496.40                                                    | 0.00                                                  | 2,813,793.79                                                  |
| 05 January 2024         | 159,458.44                                            | 609,898.11                                                    | 3,730,951.66                                                    | 0.00                                                  | 2,864,121.12                                                  |
| 12 January 2024         | 160,397.81                                            | 613,367.63                                                    | 3,823,826.95                                                    | 0.00                                                  | 2,900,305.31                                                  |
| 19 January 2024         | 159,009.88                                            | 621,608.72                                                    | 3,903,388.86                                                    | 0.00                                                  | 2,895,622.50                                                  |
| 26 January 2024         | 160,523.62                                            | 612,457.60                                                    | 3,923,207.54                                                    | 0.00                                                  | 2,971,138.28                                                  |
| 02 February 2024        | 166,817.19                                            | 616,884.01                                                    | 3,997,058.53                                                    | 0.00                                                  | 3,012,283.39                                                  |
| 09 February 2024        | 174,525.04                                            | 608,665.40                                                    | 4,144,333.80                                                    | 0.00                                                  | 3,035,541.04                                                  |
| 16 February 2024        | 170,311.55                                            | 614,979.27                                                    | 4,159,875.49                                                    | 0.00                                                  | 2,995,960.34                                                  |
| 23 February 2024        | 163,730.16                                            | 629,016.28                                                    | 4,227,468.04                                                    | 0.00                                                  | 3,051,645.13                                                  |
| 01 March 2024           | 162,525.16                                            | 633,450.49                                                    | 3,880,874.40                                                    | 0.00                                                  | 2,900,847.60                                                  |
| 08 March 2024           | 156,187.65                                            | 618,351.80                                                    | 3,598,939.56                                                    | 0.00                                                  | 2,926,667.72                                                  |
| 15 March 2024           | 155,401.81                                            | 619,918.19                                                    | 3,711,703.79                                                    | 0.00                                                  | 2,971,474.54                                                  |
| 22 March 2024           | 151,681.85                                            | 634,673.28                                                    | 3,640,724.23                                                    | 0.00                                                  | 3,008,706.73                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 29 September 2023       | 16,931.08                                                        | 42,078.33                                              | 336,075.68                                                     | 220,801.67                                                       | 323.51                                                 |  |
| 06 October 2023         | 16,953.11                                                        | 44,165.57                                              | 338,681.85                                                     | 216,500.18                                                       | 323.35                                                 |  |
| 13 October 2023         | 16,395.58                                                        | 44,036.19                                              | 343,373.87                                                     | 215,769.16                                                       | 328.25                                                 |  |
| 20 October 2023         | 16,223.24                                                        | 44,690.93                                              | 337,494.69                                                     | 210,460.65                                                       | 323.63                                                 |  |
| 27 October 2023         | 15,946.78                                                        | 45,152.31                                              | 337,706.02                                                     | 209,059.72                                                       | 322.92                                                 |  |
| 03 November 2023        | 15,807.94                                                        | 44,042.90                                              | 337,280.81                                                     | 208,593.25                                                       | 323.94                                                 |  |
| 10 November 2023        | 14,220.42                                                        | 45,601.17                                              | 350,204.66                                                     | 203,299.77                                                       | 327.48                                                 |  |
| 17 November 2023        | 13,844.37                                                        | 43,981.21                                              | 354,128.82                                                     | 201,463.51                                                       | 331.02                                                 |  |
| 24 November 2023        | 13,588.35                                                        | 44,174.30                                              | 355,346.28                                                     | 198,387.23                                                       | 333.05                                                 |  |
| 01 December 2023        | 12,247.49                                                        | 45,154.73                                              | 350,913.02                                                     | 201,357.36                                                       | 338.42                                                 |  |
| 08 December 2023        | 12,169.94                                                        | 44,072.36                                              | 350,119.64                                                     | 203,480.39                                                       | 334.81                                                 |  |
| 15 December 2023        | 12,147.04                                                        | 44,313.34                                              | 351,788.00                                                     | 207,758.21                                                       | 336.33                                                 |  |
| 22 December 2023        | 12,210.02                                                        | 36,370.86                                              | 353,052.41                                                     | 179,574.30                                                       | 336.92                                                 |  |
| 29 December 2023        | 12,145.46                                                        | 38,593.41                                              | 356,536.01                                                     | 183,654.51                                                       | 341.23                                                 |  |
| 05 January 2024         | 12,129.83                                                        | 36,940.40                                              | 351,189.60                                                     | 180,761.18                                                       | 337.60                                                 |  |
| 12 January 2024         | 12,093.63                                                        | 35,321.89                                              | 356,536.78                                                     | 191,382.88                                                       | 339.71                                                 |  |
| 19 January 2024         | 11,746.06                                                        | 34,813.78                                              | 355,874.36                                                     | 191,493.55                                                       | 337.99                                                 |  |
| 26 January 2024         | 11,819.15                                                        | 36,073.54                                              | 358,141.62                                                     | 191,950.59                                                       | 339.24                                                 |  |
| 02 February 2024        | 11,697.95                                                        | 36,832.38                                              | 360,787.96                                                     | 196,347.69                                                       | 338.20                                                 |  |
| 09 February 2024        | 9,274.78                                                         | 34,213.69                                              | 361,257.12                                                     | 192,435.12                                                       | 147.18                                                 |  |
| 16 February 2024        | 8,157.30                                                         | 33,094.96                                              | 360,698.97                                                     | 193,356.71                                                       | 146.44                                                 |  |
| 23 February 2024        | 8,008.60                                                         | 30,928.71                                              | 361,910.27                                                     | 202,186.60                                                       | 147.33                                                 |  |
| 01 March 2024           | 8,096.40                                                         | 30,982.24                                              | 364,425.76                                                     | 204,480.74                                                       | 147.59                                                 |  |
| 08 March 2024           | 7,430.02                                                         | 31,470.93                                              | 368,761.27                                                     | 200,702.96                                                       | 148.38                                                 |  |
| 15 March 2024           | 7,441.40                                                         | 37,638.82                                              | 372,976.44                                                     | 200,034.36                                                       | 149.16                                                 |  |
| 22 March 2024           | 7,323.68                                                         | 32,012.37                                              | 369,576.28                                                     | 202,420.23                                                       | 149.03                                                 |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 29 September 2023       | 17,156.52                                                     | 49,766.50                                                       | 141,318.96                                            | 105,072.22                                                    | 723,400.48                                                      |
| 06 October 2023         | 17,033.65                                                     | 49,756.55                                                       | 140,642.33                                            | 104,557.75                                                    | 748,187.62                                                      |
| 13 October 2023         | 17,491.20                                                     | 50,314.71                                                       | 138,688.24                                            | 105,539.32                                                    | 762,369.62                                                      |
| 20 October 2023         | 16,989.39                                                     | 50,423.95                                                       | 137,846.43                                            | 103,002.12                                                    | 792,211.56                                                      |
| 27 October 2023         | 17,346.37                                                     | 50,457.46                                                       | 136,914.02                                            | 104,747.66                                                    | 811,907.67                                                      |
| 03 November 2023        | 16,956.05                                                     | 51,674.76                                                       | 135,372.46                                            | 102,881.42                                                    | 784,266.45                                                      |
| 10 November 2023        | 16,767.62                                                     | 52,400.87                                                       | 134,498.62                                            | 104,471.34                                                    | 770,166.54                                                      |
| 17 November 2023        | 16,897.90                                                     | 52,915.05                                                       | 134,160.93                                            | 104,490.31                                                    | 792,632.66                                                      |
| 24 November 2023        | 17,024.87                                                     | 53,653.23                                                       | 135,470.10                                            | 105,350.80                                                    | 833,032.74                                                      |
| 01 December 2023        | 17,340.32                                                     | 54,760.19                                                       | 137,229.86                                            | 107,133.05                                                    | 807,234.25                                                      |
| 08 December 2023        | 16,518.30                                                     | 54,843.52                                                       | 136,620.16                                            | 103,853.99                                                    | 839,513.03                                                      |
| 15 December 2023        | 15,490.49                                                     | 56,714.61                                                       | 140,716.09                                            | 108,709.15                                                    | 883,725.57                                                      |
| 22 December 2023        | 15,333.70                                                     | 55,068.46                                                       | 139,311.40                                            | 105,394.11                                                    | 896,100.75                                                      |
| 29 December 2023        | 15,362.63                                                     | 55,462.02                                                       | 140,366.05                                            | 107,753.17                                                    | 863,539.05                                                      |
| 05 January 2024         | 14,800.97                                                     | 54,926.06                                                       | 138,771.45                                            | 107,681.76                                                    | 863,217.13                                                      |
| 12 January 2024         | 15,132.87                                                     | 55,404.71                                                       | 136,370.83                                            | 110,553.86                                                    | 883,028.24                                                      |
| 19 January 2024         | 15,225.84                                                     | 56,378.66                                                       | 133,731.98                                            | 111,056.10                                                    | 913,696.90                                                      |
| 26 January 2024         | 14,772.04                                                     | 56,967.00                                                       | 133,992.39                                            | 106,753.83                                                    | 940,508.73                                                      |
| 02 February 2024        | 14,867.27                                                     | 56,872.96                                                       | 134,207.70                                            | 108,489.79                                                    | 906,754.90                                                      |
| 09 February 2024        | 14,748.09                                                     | 57,326.96                                                       | 132,557.88                                            | 106,763.48                                                    | 932,100.82                                                      |
| 16 February 2024        | 14,309.74                                                     | 57,104.97                                                       | 130,464.47                                            | 107,122.18                                                    | 932,922.24                                                      |
| 23 February 2024        | 14,554.05                                                     | 57,466.01                                                       | 121,005.74                                            | 105,209.02                                                    | 893,655.89                                                      |
| 01 March 2024           | 14,715.39                                                     | 59,532.52                                                       | 120,370.39                                            | 107,121.73                                                    | 860,551.33                                                      |
| 08 March 2024           | 15,035.39                                                     | 59,037.84                                                       | 120,240.95                                            | 121,017.66                                                    | 918,490.86                                                      |
| 15 March 2024           | 15,550.18                                                     | 56,929.92                                                       | 121,145.18                                            | 121,894.22                                                    | 962,570.16                                                      |
| 22 March 2024           | 15,004.76                                                     | 53,489.08                                                       | 117,426.93                                            | 111,285.40                                                    | 957,242.21                                                      |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 29 September 2023       | 192,549.41                                            | 2,362,912.03                                                  | 626.91                                                          | 610,758.34                                               | 3,815,952.71                                                     |  |
| 06 October 2023         | 191,996.21                                            | 2,384,570.18                                                  | 626.23                                                          | 588,022.90                                               | 3,833,244.33                                                     |  |
| 13 October 2023         | 190,542.92                                            | 2,384,050.86                                                  | 601.37                                                          | 592,720.19                                               | 3,913,687.48                                                     |  |
| 20 October 2023         | 188,788.88                                            | 2,180,286.10                                                  | 600.61                                                          | 601,685.63                                               | 3,932,654.07                                                     |  |
| 27 October 2023         | 193,601.36                                            | 2,241,189.43                                                  | 601.24                                                          | 582,823.96                                               | 3,844,427.15                                                     |  |
| 03 November 2023        | 188,014.49                                            | 2,224,679.47                                                  | 601.07                                                          | 611,801.59                                               | 3,922,652.22                                                     |  |
| 10 November 2023        | 188,358.54                                            | 2,239,186.89                                                  | 704.11                                                          | 645,961.36                                               | 4,014,016.07                                                     |  |
| 17 November 2023        | 185,195.43                                            | 2,259,995.43                                                  | 602.37                                                          | 651,194.25                                               | 4,074,878.06                                                     |  |
| 24 November 2023        | 185,353.75                                            | 2,255,852.05                                                  | 603.16                                                          | 680,918.36                                               | 4,073,932.74                                                     |  |
| 01 December 2023        | 184,612.86                                            | 2,286,497.58                                                  | 602.56                                                          | 731,532.47                                               | 4,250,292.07                                                     |  |
| 08 December 2023        | 183,690.87                                            | 2,300,496.42                                                  | 602.03                                                          | 735,856.75                                               | 4,327,590.37                                                     |  |
| 15 December 2023        | 185,430.43                                            | 2,289,020.00                                                  | 1,011.75                                                        | 760,647.83                                               | 4,395,700.07                                                     |  |
| 22 December 2023        | 183,629.98                                            | 2,288,065.04                                                  | 1,422.07                                                        | 632,452.70                                               | 4,462,017.38                                                     |  |
| 29 December 2023        | 184,206.32                                            | 2,278,793.42                                                  | 1,421.59                                                        | 673,563.80                                               | 4,323,325.02                                                     |  |
| 05 January 2024         | 182,366.68                                            | 2,280,705.89                                                  | 1,422.14                                                        | 677,038.22                                               | 4,327,347.99                                                     |  |
| 12 January 2024         | 177,439.66                                            | 2,290,374.27                                                  | 601.41                                                          | 677,483.82                                               | 4,379,307.34                                                     |  |
| 19 January 2024         | 177,969.54                                            | 2,286,274.17                                                  | 601.27                                                          | 615,371.04                                               | 4,352,017.78                                                     |  |
| 26 January 2024         | 178,856.93                                            | 2,311,296.38                                                  | 601.52                                                          | 605,670.94                                               | 4,394,932.31                                                     |  |
| 02 February 2024        | 184,824.47                                            | 2,319,609.15                                                  | 601.50                                                          | 609,994.09                                               | 4,461,277.07                                                     |  |
| 09 February 2024        | 177,542.35                                            | 2,317,134.23                                                  | 574.40                                                          | 641,189.12                                               | 4,452,632.69                                                     |  |
| 16 February 2024        | 177,306.92                                            | 2,296,061.31                                                  | 574.45                                                          | 654,493.85                                               | 4,392,540.59                                                     |  |
| 23 February 2024        | 176,474.57                                            | 2,297,054.80                                                  | 574.26                                                          | 668,887.72                                               | 4,429,779.74                                                     |  |
| 01 March 2024           | 174,239.55                                            | 2,290,182.35                                                  | 650.39                                                          | 668,010.65                                               | 4,465,296.07                                                     |  |
| 08 March 2024           | 173,230.81                                            | 2,160,636.78                                                  | 650.62                                                          | 627,485.29                                               | 4,543,084.49                                                     |  |
| 15 March 2024           | 172,046.50                                            | 2,150,867.64                                                  | 676.34                                                          | 634,493.21                                               | 4,618,154.22                                                     |  |
| 22 March 2024           | 170,417.82                                            | 2,122,440.30                                                  | 676.38                                                          | 645,102.91                                               | 4,555,165.63                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 29 September 2023       | 1,123,162.10                                                       | 577,442.92                                                   | 4,183,204.57                                                         | 2,155,097.22                                                           | 174,310.04                                                    |
| 06 October 2023         | 1,072,258.32                                                       | 516,087.17                                                   | 4,127,740.89                                                         | 2,061,951.56                                                           | 176,371.83                                                    |
| 13 October 2023         | 1,096,055.46                                                       | 511,838.85                                                   | 4,143,729.37                                                         | 2,093,269.07                                                           | 177,141.52                                                    |
| 20 October 2023         | 1,119,148.29                                                       | 521,077.53                                                   | 4,066,922.39                                                         | 2,135,656.69                                                           | 175,181.43                                                    |
| 27 October 2023         | 1,154,047.43                                                       | 511,279.96                                                   | 4,127,225.04                                                         | 2,189,809.76                                                           | 173,143.39                                                    |
| 03 November 2023        | 1,224,166.05                                                       | 526,463.96                                                   | 4,176,153.45                                                         | 2,209,744.87                                                           | 174,017.84                                                    |
| 10 November 2023        | 1,220,018.66                                                       | 557,771.21                                                   | 4,231,393.68                                                         | 2,225,900.79                                                           | 174,461.66                                                    |
| 17 November 2023        | 1,163,784.00                                                       | 552,125.10                                                   | 4,263,540.78                                                         | 2,151,392.22                                                           | 176,215.56                                                    |
| 24 November 2023        | 1,209,981.77                                                       | 578,417.18                                                   | 4,291,994.31                                                         | 2,200,027.95                                                           | 177,620.84                                                    |
| 01 December 2023        | 1,204,933.62                                                       | 621,327.24                                                   | 4,400,647.19                                                         | 2,212,862.25                                                           | 179,631.18                                                    |
| 08 December 2023        | 1,181,991.51                                                       | 619,640.40                                                   | 4,450,954.02                                                         | 2,268,035.15                                                           | 185,336.06                                                    |
| 15 December 2023        | 1,197,996.00                                                       | 640,639.81                                                   | 4,561,084.80                                                         | 2,326,373.78                                                           | 185,192.65                                                    |
| 22 December 2023        | 1,170,596.01                                                       | 494,061.05                                                   | 4,649,594.65                                                         | 2,320,196.24                                                           | 178,801.82                                                    |
| 29 December 2023        | 1,174,059.63                                                       | 526,563.08                                                   | 4,441,296.17                                                         | 2,313,655.63                                                           | 183,718.48                                                    |
| 05 January 2024         | 1,205,426.11                                                       | 529,002.14                                                   | 4,464,310.66                                                         | 2,360,722.32                                                           | 182,462.06                                                    |
| 12 January 2024         | 1,275,452.51                                                       | 525,804.75                                                   | 4,523,216.72                                                         | 2,457,659.18                                                           | 181,961.00                                                    |
| 19 January 2024         | 1,296,073.70                                                       | 471,027.60                                                   | 4,521,876.97                                                         | 2,535,273.16                                                           | 177,180.49                                                    |
| 26 January 2024         | 1,324,613.89                                                       | 465,337.44                                                   | 4,564,289.57                                                         | 2,617,400.92                                                           | 175,655.58                                                    |
| 02 February 2024        | 1,408,977.53                                                       | 483,064.93                                                   | 4,630,348.85                                                         | 2,742,228.58                                                           | 178,546.09                                                    |
| 09 February 2024        | 1,410,822.29                                                       | 512,030.55                                                   | 4,631,542.91                                                         | 2,780,949.55                                                           | 179,853.80                                                    |
| 16 February 2024        | 1,378,731.34                                                       | 521,626.44                                                   | 4,570,398.55                                                         | 2,750,681.01                                                           | 181,254.37                                                    |
| 23 February 2024        | 1,440,898.49                                                       | 526,169.45                                                   | 4,619,925.52                                                         | 2,910,638.94                                                           | 177,014.29                                                    |
| 01 March 2024           | 1,485,962.22                                                       | 524,126.47                                                   | 4,582,667.03                                                         | 2,906,291.93                                                           | 177,108.67                                                    |
| 08 March 2024           | 1,451,998.52                                                       | 472,798.13                                                   | 4,540,850.04                                                         | 2,724,309.52                                                           | 178,311.26                                                    |
| 15 March 2024           | 1,492,135.43                                                       | 489,221.04                                                   | 4,545,927.07                                                         | 2,811,421.07                                                           | 173,263.47                                                    |
| 22 March 2024           | 1,359,432.57                                                       | 491,268.29                                                   | 4,600,741.92                                                         | 2,650,433.36                                                           | 174,705.76                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 29 September 2023       | 1,806,545.47                                                           | 759,899.56                                                               | 278,722.84                                                     | 2,707,404.09                                                           | 1,181,838.52                                                             |
| 06 October 2023         | 1,814,808.14                                                           | 775,447.58                                                               | 278,429.75                                                     | 2,725,752.49                                                           | 1,203,260.05                                                             |
| 13 October 2023         | 1,848,605.73                                                           | 788,278.27                                                               | 280,219.96                                                     | 2,769,728.47                                                           | 1,220,794.02                                                             |
| 20 October 2023         | 1,814,773.67                                                           | 812,490.22                                                               | 280,013.02                                                     | 2,716,281.78                                                           | 1,224,609.24                                                             |
| 27 October 2023         | 1,804,985.84                                                           | 835,514.11                                                               | 275,954.20                                                     | 2,716,402.36                                                           | 1,227,258.84                                                             |
| 03 November 2023        | 1,832,918.57                                                           | 831,614.30                                                               | 275,956.52                                                     | 2,736,667.81                                                           | 1,233,339.77                                                             |
| 10 November 2023        | 1,869,265.58                                                           | 831,737.05                                                               | 276,777.36                                                     | 2,790,287.47                                                           | 1,249,648.86                                                             |
| 17 November 2023        | 1,880,587.16                                                           | 839,709.20                                                               | 278,807.16                                                     | 2,834,357.93                                                           | 1,265,179.48                                                             |
| 24 November 2023        | 1,896,493.14                                                           | 845,168.39                                                               | 279,050.78                                                     | 2,847,599.72                                                           | 1,290,311.41                                                             |
| 01 December 2023        | 1,921,153.76                                                           | 843,657.06                                                               | 280,752.62                                                     | 2,849,559.12                                                           | 1,311,451.80                                                             |
| 08 December 2023        | 1,939,127.30                                                           | 842,319.22                                                               | 276,205.07                                                     | 2,896,624.40                                                           | 1,321,295.39                                                             |
| 15 December 2023        | 2,044,244.57                                                           | 903,248.23                                                               | 279,610.78                                                     | 3,008,993.09                                                           | 1,371,590.06                                                             |
| 22 December 2023        | 1,966,170.27                                                           | 931,074.34                                                               | 287,348.32                                                     | 2,940,102.25                                                           | 1,380,153.95                                                             |
| 29 December 2023        | 1,910,991.37                                                           | 906,347.77                                                               | 288,747.82                                                     | 2,882,663.22                                                           | 1,366,971.50                                                             |
| 05 January 2024         | 1,930,831.17                                                           | 925,143.33                                                               | 285,851.82                                                     | 2,893,547.50                                                           | 1,385,501.02                                                             |
| 12 January 2024         | 1,947,138.69                                                           | 956,595.98                                                               | 282,647.13                                                     | 2,916,601.83                                                           | 1,423,775.13                                                             |
| 19 January 2024         | 1,940,157.69                                                           | 965,135.42                                                               | 279,720.67                                                     | 2,904,772.29                                                           | 1,437,242.03                                                             |
| 26 January 2024         | 1,979,216.01                                                           | 967,662.42                                                               | 280,377.56                                                     | 2,944,190.71                                                           | 1,440,389.22                                                             |
| 02 February 2024        | 2,003,114.19                                                           | 959,342.22                                                               | 278,175.43                                                     | 2,965,111.79                                                           | 1,449,986.38                                                             |
| 09 February 2024        | 1,990,943.45                                                           | 978,919.33                                                               | 276,102.08                                                     | 2,973,830.44                                                           | 1,508,098.97                                                             |
| 16 February 2024        | 1,961,587.94                                                           | 992,106.86                                                               | 271,783.05                                                     | 2,959,738.82                                                           | 1,502,881.08                                                             |
| 23 February 2024        | 1,978,732.60                                                           | 979,753.14                                                               | 269,081.64                                                     | 2,979,088.41                                                           | 1,489,303.49                                                             |
| 01 March 2024           | 1,942,856.86                                                           | 969,955.64                                                               | 266,762.22                                                     | 2,942,131.19                                                           | 1,347,782.47                                                             |
| 08 March 2024           | 1,938,042.57                                                           | 866,134.19                                                               | 267,433.75                                                     | 2,930,450.39                                                           | 1,369,797.26                                                             |
| 15 March 2024           | 1,942,058.40                                                           | 889,083.85                                                               | 268,296.18                                                     | 2,991,491.47                                                           | 1,407,683.51                                                             |
| 22 March 2024           | 1,969,772.93                                                           | 888,251.86                                                               | 262,309.21                                                     | 2,964,394.16                                                           | 1,395,337.55                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 29 September 2023       | 139,509.62                                                      | 951,721.10                                                              | 791,329.39                                                                | 32,690.08                                                        | 121,035.75                                                               |
| 06 October 2023         | 139,139.13                                                      | 958,806.66                                                              | 814,504.33                                                                | 32,426.68                                                        | 123,979.24                                                               |
| 13 October 2023         | 139,238.71                                                      | 979,200.61                                                              | 830,998.53                                                                | 32,894.88                                                        | 127,299.09                                                               |
| 20 October 2023         | 138,837.98                                                      | 972,153.60                                                              | 807,464.95                                                                | 32,760.99                                                        | 126,783.17                                                               |
| 27 October 2023         | 137,223.83                                                      | 958,337.50                                                              | 838,444.68                                                                | 32,532.67                                                        | 126,269.59                                                               |
| 03 November 2023        | 137,509.65                                                      | 972,162.44                                                              | 830,263.60                                                                | 32,578.80                                                        | 129,604.57                                                               |
| 10 November 2023        | 137,203.88                                                      | 993,256.31                                                              | 847,704.83                                                                | 32,906.71                                                        | 133,382.36                                                               |
| 17 November 2023        | 136,667.44                                                      | 1,014,207.57                                                            | 845,887.21                                                                | 33,429.18                                                        | 136,363.60                                                               |
| 24 November 2023        | 135,635.08                                                      | 1,023,566.57                                                            | 848,503.89                                                                | 33,951.13                                                        | 138,218.26                                                               |
| 01 December 2023        | 137,183.55                                                      | 1,042,981.69                                                            | 867,932.02                                                                | 34,098.72                                                        | 142,216.64                                                               |
| 08 December 2023        | 134,984.41                                                      | 1,065,333.16                                                            | 895,129.92                                                                | 33,843.72                                                        | 142,436.71                                                               |
| 15 December 2023        | 135,860.72                                                      | 1,119,743.80                                                            | 930,137.68                                                                | 34,717.79                                                        | 176,529.62                                                               |
| 22 December 2023        | 135,371.64                                                      | 1,013,791.92                                                            | 913,442.80                                                                | 33,424.54                                                        | 131,391.79                                                               |
| 29 December 2023        | 136,518.66                                                      | 1,007,520.26                                                            | 906,789.60                                                                | 34,021.74                                                        | 131,563.14                                                               |
| 05 January 2024         | 135,034.51                                                      | 1,005,598.45                                                            | 924,437.62                                                                | 34,008.22                                                        | 135,199.86                                                               |
| 12 January 2024         | 134,467.65                                                      | 1,013,250.04                                                            | 941,133.74                                                                | 34,025.58                                                        | 137,887.79                                                               |
| 19 January 2024         | 132,200.23                                                      | 1,006,864.40                                                            | 968,114.71                                                                | 33,049.88                                                        | 137,803.83                                                               |
| 26 January 2024         | 132,664.00                                                      | 1,019,124.22                                                            | 969,224.13                                                                | 33,303.33                                                        | 136,590.37                                                               |
| 02 February 2024        | 131,873.80                                                      | 1,031,641.34                                                            | 964,459.33                                                                | 33,240.69                                                        | 137,742.08                                                               |
| 09 February 2024        | 131,271.20                                                      | 1,035,090.11                                                            | 1,003,810.51                                                              | 32,771.14                                                        | 139,299.17                                                               |
| 16 February 2024        | 130,604.61                                                      | 1,026,863.60                                                            | 1,013,178.16                                                              | 32,684.31                                                        | 137,862.03                                                               |
| 23 February 2024        | 129,388.42                                                      | 1,046,785.61                                                            | 994,219.02                                                                | 31,719.25                                                        | 139,027.74                                                               |
| 01 March 2024           | 129,042.39                                                      | 1,037,690.98                                                            | 858,513.16                                                                | 31,604.72                                                        | 145,803.90                                                               |
| 08 March 2024           | 130,479.54                                                      | 1,072,195.29                                                            | 859,647.70                                                                | 31,839.28                                                        | 146,159.41                                                               |
| 15 March 2024           | 130,103.50                                                      | 1,120,244.43                                                            | 885,498.04                                                                | 32,016.06                                                        | 143,943.25                                                               |
| 22 March 2024           | 129,573.29                                                      | 1,022,838.31                                                            | 872,261.45                                                                | 31,256.69                                                        | 132,468.26                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 29 September 2023       | 154,404.69                                                                 | 15,853.46                                                        | 57,212.23                                                                | 96,093.00                                                                  | 12,664.51                                                     |
| 06 October 2023         | 157,854.74                                                                 | 15,837.37                                                        | 57,269.21                                                                | 97,040.04                                                                  | 12,592.33                                                     |
| 13 October 2023         | 172,529.17                                                                 | 15,824.17                                                        | 57,628.52                                                                | 98,159.96                                                                  | 12,680.98                                                     |
| 20 October 2023         | 163,914.24                                                                 | 15,671.61                                                        | 58,303.68                                                                | 95,846.73                                                                  | 12,618.21                                                     |
| 27 October 2023         | 166,390.24                                                                 | 15,490.58                                                        | 57,373.68                                                                | 97,784.50                                                                  | 12,528.73                                                     |
| 03 November 2023        | 165,118.07                                                                 | 15,615.22                                                        | 57,497.13                                                                | 97,416.31                                                                  | 12,702.20                                                     |
| 10 November 2023        | 167,686.08                                                                 | 15,514.79                                                        | 58,615.00                                                                | 95,356.40                                                                  | 12,898.01                                                     |
| 17 November 2023        | 164,742.94                                                                 | 15,554.73                                                        | 58,936.57                                                                | 96,461.27                                                                  | 12,309.72                                                     |
| 24 November 2023        | 164,894.77                                                                 | 15,735.92                                                        | 59,268.79                                                                | 97,535.04                                                                  | 12,418.26                                                     |
| 01 December 2023        | 177,288.89                                                                 | 15,901.53                                                        | 60,094.39                                                                | 97,680.67                                                                  | 13,450.21                                                     |
| 08 December 2023        | 173,474.50                                                                 | 16,415.39                                                        | 59,248.95                                                                | 98,655.60                                                                  | 13,293.60                                                     |
| 15 December 2023        | 187,073.77                                                                 | 16,270.42                                                        | 60,403.59                                                                | 100,985.12                                                                 | 13,090.18                                                     |
| 22 December 2023        | 170,224.26                                                                 | 16,395.56                                                        | 62,063.63                                                                | 109,534.35                                                                 | 12,075.69                                                     |
| 29 December 2023        | 166,690.92                                                                 | 16,613.77                                                        | 60,717.73                                                                | 110,096.16                                                                 | 12,332.42                                                     |
| 05 January 2024         | 173,772.54                                                                 | 16,438.67                                                        | 59,783.77                                                                | 108,395.83                                                                 | 12,115.38                                                     |
| 12 January 2024         | 178,202.39                                                                 | 16,288.75                                                        | 60,198.44                                                                | 108,879.27                                                                 | 12,158.86                                                     |
| 19 January 2024         | 180,573.02                                                                 | 15,863.32                                                        | 59,437.53                                                                | 109,942.86                                                                 | 12,192.03                                                     |
| 26 January 2024         | 172,539.88                                                                 | 15,975.98                                                        | 59,679.37                                                                | 109,017.18                                                                 | 12,142.77                                                     |
| 02 February 2024        | 177,812.90                                                                 | 16,002.80                                                        | 59,946.05                                                                | 109,379.03                                                                 | 12,110.29                                                     |
| 09 February 2024        | 186,975.83                                                                 | 15,899.13                                                        | 59,918.55                                                                | 110,687.75                                                                 | 12,247.37                                                     |
| 16 February 2024        | 185,385.58                                                                 | 15,925.13                                                        | 59,282.81                                                                | 110,276.41                                                                 | 11,940.28                                                     |
| 23 February 2024        | 185,720.98                                                                 | 15,893.20                                                        | 59,673.43                                                                | 107,931.21                                                                 | 11,907.98                                                     |
| 01 March 2024           | 158,158.29                                                                 | 15,752.52                                                        | 59,078.63                                                                | 102,693.40                                                                 | 11,878.60                                                     |
| 08 March 2024           | 158,239.86                                                                 | 15,932.02                                                        | 59,486.72                                                                | 102,134.65                                                                 | 11,970.04                                                     |
| 15 March 2024           | 173,441.23                                                                 | 15,930.75                                                        | 59,926.36                                                                | 103,427.94                                                                 | 12,043.66                                                     |
| 22 March 2024           | 153,906.01                                                                 | 15,744.27                                                        | 59,214.26                                                                | 105,309.41                                                                 | 11,933.39                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 29 September 2023       | 68,141.32                                                             | 155,196.61                                                              | 539,844                                 | 20,642                                       | 345,723                                                 |
| 06 October 2023         | 68,147.87                                                             | 158,371.49                                                              | 541,135                                 | 19,819                                       | 346,843                                                 |
| 13 October 2023         | 68,811.75                                                             | 161,174.05                                                              | 544,541                                 | 19,667                                       | 349,301                                                 |
| 20 October 2023         | 69,187.53                                                             | 157,084.36                                                              | 541,678                                 | 19,835                                       | 346,371                                                 |
| 27 October 2023         | 68,089.52                                                             | 158,376.18                                                              | 543,662                                 | 19,744                                       | 346,716                                                 |
| 03 November 2023        | 68,604.71                                                             | 157,015.74                                                              | 544,910                                 | 19,474                                       | 347,884                                                 |
| 10 November 2023        | 69,618.22                                                             | 158,546.76                                                              | 548,470                                 | 19,476                                       | 350,722                                                 |
| 17 November 2023        | 70,375.38                                                             | 158,008.89                                                              | 546,909                                 | 19,111                                       | 350,145                                                 |
| 24 November 2023        | 71,212.65                                                             | 160,021.94                                                              | 547,512                                 | 19,060                                       | 350,320                                                 |
| 01 December 2023        | 65,944.69                                                             | 162,329.80                                                              | 548,617                                 | 18,977                                       | 350,568                                                 |
| 08 December 2023        | 65,770.84                                                             | 164,910.43                                                              | 552,075                                 | 18,858                                       | 353,875                                                 |
| 15 December 2023        | 66,296.11                                                             | 173,156.77                                                              | 557,019                                 | 18,821                                       | 355,771                                                 |
| 22 December 2023        | 66,421.91                                                             | 168,118.44                                                              | 558,206                                 | 18,710                                       | 356,449                                                 |
| 29 December 2023        | 66,481.52                                                             | 167,227.07                                                              | 547,741                                 | 18,711                                       | 347,679                                                 |
| 05 January 2024         | 66,474.01                                                             | 170,861.47                                                              | 553,318                                 | 18,636                                       | 350,327                                                 |
| 12 January 2024         | 67,284.55                                                             | 175,544.66                                                              | 558,385                                 | 18,612                                       | 352,594                                                 |
| 19 January 2024         | 66,766.76                                                             | 177,097.79                                                              | 561,183                                 | 18,682                                       | 354,109                                                 |
| 26 January 2024         | 66,401.80                                                             | 173,434.67                                                              | 564,356                                 | 18,700                                       | 356,646                                                 |
| 02 February 2024        | 66,294.35                                                             | 175,102.61                                                              | 569,612                                 | 18,746                                       | 360,141                                                 |
| 09 February 2024        | 66,117.40                                                             | 177,426.23                                                              | 573,747                                 | 18,669                                       | 360,935                                                 |
| 16 February 2024        | 65,938.65                                                             | 176,213.41                                                              | 567,895                                 | 18,820                                       | 359,944                                                 |
| 23 February 2024        | 65,935.99                                                             | 162,691.10                                                              | 566,837                                 | 18,519                                       | 359,973                                                 |
| 01 March 2024           | 65,810.80                                                             | 156,753.11                                                              | 560,557                                 | 18,498                                       | 357,727                                                 |
| 08 March 2024           | 66,370.70                                                             | 156,987.20                                                              | 556,673                                 | 18,431                                       | 355,113                                                 |
| 15 March 2024           | 67,244.44                                                             | 160,935.76                                                              | 563,024                                 | 18,546                                       | 357,928                                                 |
| 22 March 2024           | 67,422.54                                                             | 155,808.72                                                              | 558,895                                 | 18,327                                       | 354,200                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 29 September 2023       | 173,479                                             | 16,676                                                        | 240,779                                                               | 145,913                                                                 | 3,966                                                             |
| 06 October 2023         | 174,474                                             | 15,714                                                        | 241,239                                                               | 146,265                                                                 | 4,105                                                             |
| 13 October 2023         | 175,574                                             | 15,685                                                        | 243,899                                                               | 146,921                                                                 | 3,982                                                             |
| 20 October 2023         | 175,472                                             | 15,690                                                        | 240,841                                                               | 146,524                                                                 | 4,145                                                             |
| 27 October 2023         | 177,202                                             | 15,712                                                        | 241,124                                                               | 147,889                                                                 | 4,032                                                             |
| 03 November 2023        | 177,552                                             | 15,500                                                        | 242,565                                                               | 148,050                                                                 | 3,974                                                             |
| 10 November 2023        | 178,273                                             | 15,475                                                        | 245,229                                                               | 148,366                                                                 | 4,001                                                             |
| 17 November 2023        | 177,653                                             | 14,993                                                        | 244,491                                                               | 147,103                                                                 | 4,118                                                             |
| 24 November 2023        | 178,132                                             | 14,921                                                        | 244,304                                                               | 147,490                                                                 | 4,139                                                             |
| 01 December 2023        | 179,072                                             | 14,959                                                        | 244,045                                                               | 148,044                                                                 | 4,018                                                             |
| 08 December 2023        | 179,342                                             | 14,911                                                        | 247,368                                                               | 147,690                                                                 | 3,947                                                             |
| 15 December 2023        | 182,427                                             | 14,893                                                        | 249,701                                                               | 148,818                                                                 | 3,928                                                             |
| 22 December 2023        | 183,048                                             | 14,821                                                        | 248,459                                                               | 149,320                                                                 | 3,889                                                             |
| 29 December 2023        | 181,351                                             | 14,821                                                        | 240,961                                                               | 148,088                                                                 | 3,890                                                             |
| 05 January 2024         | 184,355                                             | 14,752                                                        | 243,281                                                               | 150,537                                                                 | 3,884                                                             |
| 12 January 2024         | 187,179                                             | 14,727                                                        | 246,781                                                               | 152,580                                                                 | 3,885                                                             |
| 19 January 2024         | 188,392                                             | 14,755                                                        | 248,384                                                               | 153,973                                                                 | 3,927                                                             |
| 26 January 2024         | 189,011                                             | 14,782                                                        | 250,862                                                               | 153,965                                                                 | 3,918                                                             |
| 02 February 2024        | 190,726                                             | 14,798                                                        | 254,091                                                               | 155,138                                                                 | 3,948                                                             |
| 09 February 2024        | 194,143                                             | 14,734                                                        | 254,841                                                               | 157,533                                                                 | 3,935                                                             |
| 16 February 2024        | 189,132                                             | 14,701                                                        | 253,778                                                               | 152,441                                                                 | 4,119                                                             |
| 23 February 2024        | 188,346                                             | 14,551                                                        | 254,299                                                               | 151,736                                                                 | 3,968                                                             |
| 01 March 2024           | 184,333                                             | 14,527                                                        | 251,333                                                               | 151,358                                                                 | 3,971                                                             |
| 08 March 2024           | 183,129                                             | 14,499                                                        | 249,027                                                               | 152,868                                                                 | 3,932                                                             |
| 15 March 2024           | 186,551                                             | 14,433                                                        | 251,324                                                               | 155,357                                                                 | 4,113                                                             |
| 22 March 2024           | 186,368                                             | 14,371                                                        | 250,111                                                               | 155,482                                                                 | 3,956                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 29 September 2023       | 104,944                                                                   | 27,567                                                                      | 4,660                                           | 21,114                                                  | 97,875                                                    |
| 06 October 2023         | 105,604                                                                   | 28,209                                                                      | 3,691                                           | 19,912                                                  | 97,551                                                    |
| 13 October 2023         | 105,402                                                                   | 28,653                                                                      | 3,655                                           | 19,818                                                  | 98,568                                                    |
| 20 October 2023         | 105,530                                                                   | 28,948                                                                      | 3,664                                           | 19,740                                                  | 97,433                                                    |
| 27 October 2023         | 105,593                                                                   | 29,313                                                                      | 3,620                                           | 19,542                                                  | 98,310                                                    |
| 03 November 2023        | 105,319                                                                   | 29,502                                                                      | 3,566                                           | 19,279                                                  | 98,391                                                    |
| 10 November 2023        | 105,493                                                                   | 29,907                                                                      | 3,548                                           | 19,266                                                  | 99,955                                                    |
| 17 November 2023        | 105,655                                                                   | 30,550                                                                      | 3,541                                           | 19,100                                                  | 98,602                                                    |
| 24 November 2023        | 106,017                                                                   | 30,643                                                                      | 3,508                                           | 18,985                                                  | 98,429                                                    |
| 01 December 2023        | 106,523                                                                   | 31,028                                                                      | 3,452                                           | 18,876                                                  | 99,549                                                    |
| 08 December 2023        | 106,507                                                                   | 31,652                                                                      | 3,346                                           | 18,878                                                  | 100,076                                                   |
| 15 December 2023        | 106,070                                                                   | 33,609                                                                      | 3,304                                           | 18,824                                                  | 102,891                                                   |
| 22 December 2023        | 107,990                                                                   | 33,729                                                                      | 3,261                                           | 18,512                                                  | 102,978                                                   |
| 29 December 2023        | 106,719                                                                   | 33,264                                                                      | 3,222                                           | 18,399                                                  | 101,769                                                   |
| 05 January 2024         | 107,046                                                                   | 33,818                                                                      | 3,205                                           | 18,454                                                  | 103,120                                                   |
| 12 January 2024         | 105,814                                                                   | 34,599                                                                      | 3,206                                           | 18,507                                                  | 104,668                                                   |
| 19 January 2024         | 105,726                                                                   | 34,419                                                                      | 3,206                                           | 18,211                                                  | 104,853                                                   |
| 26 January 2024         | 105,784                                                                   | 35,046                                                                      | 3,234                                           | 18,201                                                  | 104,390                                                   |
| 02 February 2024        | 106,050                                                                   | 35,589                                                                      | 3,208                                           | 18,260                                                  | 105,647                                                   |
| 09 February 2024        | 106,094                                                                   | 36,610                                                                      | 3,214                                           | 18,254                                                  | 107,518                                                   |
| 16 February 2024        | 106,166                                                                   | 36,691                                                                      | 3,242                                           | 18,273                                                  | 107,716                                                   |
| 23 February 2024        | 105,674                                                                   | 36,611                                                                      | 3,212                                           | 18,290                                                  | 107,737                                                   |
| 01 March 2024           | 106,394                                                                   | 32,976                                                                      | 3,209                                           | 18,133                                                  | 103,707                                                   |
| 08 March 2024           | 106,086                                                                   | 30,261                                                                      | 3,188                                           | 18,043                                                  | 101,355                                                   |
| 15 March 2024           | 106,604                                                                   | 31,194                                                                      | 3,194                                           | 18,068                                                  | 102,930                                                   |
| 22 March 2024           | 104,089                                                                   | 30,886                                                                      | 3,159                                           | 17,978                                                  | 102,396                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 29 September 2023       | 0                                                     | 85,538                                                        | 272                                                             | 192                                                   | 11,432                                                        |
| 06 October 2023         | 0                                                     | 85,160                                                        | 272                                                             | 213                                                   | 11,623                                                        |
| 13 October 2023         | 0                                                     | 86,329                                                        | 268                                                             | 214                                                   | 11,770                                                        |
| 20 October 2023         | 0                                                     | 87,395                                                        | 267                                                             | 233                                                   | 11,913                                                        |
| 27 October 2023         | 0                                                     | 88,577                                                        | 265                                                             | 214                                                   | 12,035                                                        |
| 03 November 2023        | 0                                                     | 89,903                                                        | 264                                                             | 213                                                   | 12,105                                                        |
| 10 November 2023        | 0                                                     | 90,774                                                        | 254                                                             | 213                                                   | 12,608                                                        |
| 17 November 2023        | 0                                                     | 91,108                                                        | 251                                                             | 228                                                   | 12,709                                                        |
| 24 November 2023        | 0                                                     | 92,317                                                        | 249                                                             | 229                                                   | 12,772                                                        |
| 01 December 2023        | 0                                                     | 90,279                                                        | 241                                                             | 224                                                   | 12,870                                                        |
| 08 December 2023        | 0                                                     | 91,182                                                        | 240                                                             | 223                                                   | 13,368                                                        |
| 15 December 2023        | 0                                                     | 91,738                                                        | 240                                                             | 221                                                   | 13,371                                                        |
| 22 December 2023        | 0                                                     | 91,300                                                        | 240                                                             | 193                                                   | 13,322                                                        |
| 29 December 2023        | 0                                                     | 85,979                                                        | 239                                                             | 211                                                   | 13,319                                                        |
| 05 January 2024         | 0                                                     | 87,332                                                        | 239                                                             | 210                                                   | 13,422                                                        |
| 12 January 2024         | 0                                                     | 87,677                                                        | 239                                                             | 208                                                   | 13,660                                                        |
| 19 January 2024         | 0                                                     | 87,878                                                        | 233                                                             | 219                                                   | 13,863                                                        |
| 26 January 2024         | 0                                                     | 88,856                                                        | 233                                                             | 217                                                   | 14,076                                                        |
| 02 February 2024        | 0                                                     | 90,362                                                        | 232                                                             | 215                                                   | 14,454                                                        |
| 09 February 2024        | 0                                                     | 91,174                                                        | 220                                                             | 215                                                   | 14,638                                                        |
| 16 February 2024        | 0                                                     | 90,570                                                        | 214                                                             | 259                                                   | 14,815                                                        |
| 23 February 2024        | 0                                                     | 91,558                                                        | 212                                                             | 214                                                   | 14,975                                                        |
| 01 March 2024           | 0                                                     | 87,490                                                        | 213                                                             | 214                                                   | 15,127                                                        |
| 08 March 2024           | 0                                                     | 88,146                                                        | 209                                                             | 216                                                   | 15,344                                                        |
| 15 March 2024           | 0                                                     | 89,115                                                        | 209                                                             | 257                                                   | 15,445                                                        |
| 22 March 2024           | 0                                                     | 89,676                                                        | 207                                                             | 213                                                   | 15,499                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 29 September 2023       | 2,302                                                           | 10                                                    | 439                                                           | 1,647                                                           | 2,658                                              |
| 06 October 2023         | 2,297                                                           | 10                                                    | 438                                                           | 1,665                                                           | 2,644                                              |
| 13 October 2023         | 2,318                                                           | 10                                                    | 439                                                           | 1,675                                                           | 2,635                                              |
| 20 October 2023         | 2,309                                                           | 10                                                    | 439                                                           | 1,692                                                           | 2,632                                              |
| 27 October 2023         | 2,316                                                           | 10                                                    | 455                                                           | 1,708                                                           | 2,629                                              |
| 03 November 2023        | 2,342                                                           | 10                                                    | 454                                                           | 1,733                                                           | 2,621                                              |
| 10 November 2023        | 2,347                                                           | 10                                                    | 449                                                           | 1,760                                                           | 2,610                                              |
| 17 November 2023        | 2,369                                                           | 10                                                    | 439                                                           | 1,774                                                           | 2,610                                              |
| 24 November 2023        | 2,382                                                           | 10                                                    | 434                                                           | 1,789                                                           | 2,608                                              |
| 01 December 2023        | 2,406                                                           | 10                                                    | 438                                                           | 1,799                                                           | 2,604                                              |
| 08 December 2023        | 2,434                                                           | 10                                                    | 437                                                           | 1,836                                                           | 2,596                                              |
| 15 December 2023        | 2,442                                                           | 10                                                    | 436                                                           | 1,846                                                           | 2,594                                              |
| 22 December 2023        | 2,319                                                           | 10                                                    | 422                                                           | 1,747                                                           | 2,588                                              |
| 29 December 2023        | 2,317                                                           | 10                                                    | 419                                                           | 1,746                                                           | 2,581                                              |
| 05 January 2024         | 2,330                                                           | 10                                                    | 413                                                           | 1,756                                                           | 2,576                                              |
| 12 January 2024         | 2,366                                                           | 10                                                    | 409                                                           | 1,768                                                           | 2,575                                              |
| 19 January 2024         | 2,384                                                           | 10                                                    | 408                                                           | 1,793                                                           | 2,568                                              |
| 26 January 2024         | 2,393                                                           | 10                                                    | 409                                                           | 1,812                                                           | 2,551                                              |
| 02 February 2024        | 2,403                                                           | 10                                                    | 408                                                           | 1,818                                                           | 2,555                                              |
| 09 February 2024        | 2,421                                                           | 9                                                     | 415                                                           | 1,840                                                           | 2,550                                              |
| 16 February 2024        | 2,429                                                           | 9                                                     | 408                                                           | 1,856                                                           | 2,549                                              |
| 23 February 2024        | 2,451                                                           | 9                                                     | 409                                                           | 1,881                                                           | 2,340                                              |
| 01 March 2024           | 2,457                                                           | 9                                                     | 413                                                           | 1,885                                                           | 2,333                                              |
| 08 March 2024           | 2,470                                                           | 9                                                     | 410                                                           | 1,933                                                           | 2,322                                              |
| 15 March 2024           | 2,502                                                           | 9                                                     | 410                                                           | 1,899                                                           | 2,317                                              |
| 22 March 2024           | 2,516                                                           | 9                                                     | 408                                                           | 1,832                                                           | 2,306                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 29 September 2023       | 3,942                                                         | 20,587                                                          | 6,423                                                 | 85,970                                                        | 33                                                              |
| 06 October 2023         | 3,936                                                         | 21,207                                                          | 6,426                                                 | 86,617                                                        | 33                                                              |
| 13 October 2023         | 3,922                                                         | 21,532                                                          | 6,386                                                 | 86,877                                                        | 32                                                              |
| 20 October 2023         | 3,929                                                         | 22,024                                                          | 6,348                                                 | 80,558                                                        | 32                                                              |
| 27 October 2023         | 3,917                                                         | 22,619                                                          | 6,520                                                 | 81,876                                                        | 32                                                              |
| 03 November 2023        | 3,911                                                         | 22,264                                                          | 6,336                                                 | 81,448                                                        | 32                                                              |
| 10 November 2023        | 3,913                                                         | 21,891                                                          | 6,347                                                 | 81,790                                                        | 34                                                              |
| 17 November 2023        | 3,916                                                         | 22,444                                                          | 6,286                                                 | 82,233                                                        | 32                                                              |
| 24 November 2023        | 3,897                                                         | 22,994                                                          | 6,226                                                 | 81,884                                                        | 32                                                              |
| 01 December 2023        | 3,909                                                         | 22,436                                                          | 6,231                                                 | 82,751                                                        | 32                                                              |
| 08 December 2023        | 3,835                                                         | 22,709                                                          | 6,216                                                 | 83,383                                                        | 32                                                              |
| 15 December 2023        | 3,842                                                         | 23,300                                                          | 6,267                                                 | 83,329                                                        | 34                                                              |
| 22 December 2023        | 3,813                                                         | 23,924                                                          | 6,246                                                 | 83,532                                                        | 36                                                              |
| 29 December 2023        | 3,828                                                         | 23,339                                                          | 6,253                                                 | 82,598                                                        | 36                                                              |
| 05 January 2024         | 3,839                                                         | 23,559                                                          | 6,192                                                 | 82,200                                                        | 36                                                              |
| 12 January 2024         | 3,861                                                         | 24,143                                                          | 6,163                                                 | 82,557                                                        | 32                                                              |
| 19 January 2024         | 3,893                                                         | 24,913                                                          | 6,202                                                 | 82,816                                                        | 32                                                              |
| 26 January 2024         | 3,835                                                         | 25,487                                                          | 6,208                                                 | 83,517                                                        | 32                                                              |
| 02 February 2024        | 3,837                                                         | 25,216                                                          | 6,270                                                 | 83,982                                                        | 32                                                              |
| 09 February 2024        | 3,842                                                         | 25,808                                                          | 6,188                                                 | 84,218                                                        | 30                                                              |
| 16 February 2024        | 3,841                                                         | 26,188                                                          | 6,186                                                 | 83,806                                                        | 30                                                              |
| 23 February 2024        | 3,831                                                         | 24,896                                                          | 6,215                                                 | 83,210                                                        | 30                                                              |
| 01 March 2024           | 3,852                                                         | 24,154                                                          | 6,170                                                 | 83,636                                                        | 32                                                              |
| 08 March 2024           | 3,862                                                         | 24,753                                                          | 6,143                                                 | 79,641                                                        | 32                                                              |
| 15 March 2024           | 3,813                                                         | 25,327                                                          | 6,143                                                 | 80,101                                                        | 36                                                              |
| 22 March 2024           | 3,793                                                         | 25,530                                                          | 6,087                                                 | 79,361                                                        | 36                                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 29 September 2023       | 6,700                                                    | 137,289                                                          | 50,764                                                             | 5,407                                                        | 81,652                                                               |
| 06 October 2023         | 6,836                                                    | 139,158                                                          | 51,450                                                             | 4,438                                                        | 80,493                                                               |
| 13 October 2023         | 6,768                                                    | 140,146                                                          | 51,181                                                             | 4,408                                                        | 80,381                                                               |
| 20 October 2023         | 6,949                                                    | 142,398                                                          | 51,716                                                             | 4,444                                                        | 79,465                                                               |
| 27 October 2023         | 6,752                                                    | 140,315                                                          | 51,952                                                             | 4,503                                                        | 80,174                                                               |
| 03 November 2023        | 6,729                                                    | 140,785                                                          | 52,526                                                             | 4,359                                                        | 80,297                                                               |
| 10 November 2023        | 6,749                                                    | 141,923                                                          | 52,032                                                             | 4,362                                                        | 80,485                                                               |
| 17 November 2023        | 6,437                                                    | 140,641                                                          | 52,181                                                             | 4,205                                                        | 79,912                                                               |
| 24 November 2023        | 6,480                                                    | 140,033                                                          | 52,257                                                             | 4,186                                                        | 80,100                                                               |
| 01 December 2023        | 6,457                                                    | 141,446                                                          | 52,609                                                             | 4,179                                                        | 80,290                                                               |
| 08 December 2023        | 6,468                                                    | 142,793                                                          | 52,015                                                             | 4,078                                                        | 80,312                                                               |
| 15 December 2023        | 6,426                                                    | 144,233                                                          | 51,674                                                             | 4,074                                                        | 79,451                                                               |
| 22 December 2023        | 6,413                                                    | 145,549                                                          | 51,804                                                             | 4,022                                                        | 81,742                                                               |
| 29 December 2023        | 6,435                                                    | 143,138                                                          | 51,905                                                             | 3,997                                                        | 79,730                                                               |
| 05 January 2024         | 6,444                                                    | 144,668                                                          | 53,315                                                             | 3,967                                                        | 80,004                                                               |
| 12 January 2024         | 6,451                                                    | 145,924                                                          | 53,963                                                             | 3,966                                                        | 80,590                                                               |
| 19 January 2024         | 6,478                                                    | 147,042                                                          | 54,184                                                             | 3,994                                                        | 81,008                                                               |
| 26 January 2024         | 6,481                                                    | 147,753                                                          | 54,664                                                             | 4,016                                                        | 81,767                                                               |
| 02 February 2024        | 6,489                                                    | 148,839                                                          | 55,378                                                             | 4,052                                                        | 82,261                                                               |
| 09 February 2024        | 6,494                                                    | 148,395                                                          | 56,306                                                             | 4,017                                                        | 82,708                                                               |
| 16 February 2024        | 6,576                                                    | 148,232                                                          | 50,699                                                             | 4,031                                                        | 82,290                                                               |
| 23 February 2024        | 6,530                                                    | 147,701                                                          | 51,139                                                             | 4,016                                                        | 82,132                                                               |
| 01 March 2024           | 6,564                                                    | 149,076                                                          | 51,885                                                             | 3,993                                                        | 81,624                                                               |
| 08 March 2024           | 6,554                                                    | 149,668                                                          | 52,377                                                             | 3,976                                                        | 80,452                                                               |
| 15 March 2024           | 6,627                                                    | 150,977                                                          | 53,648                                                             | 3,994                                                        | 80,727                                                               |
| 22 March 2024           | 6,554                                                    | 147,486                                                          | 53,852                                                             | 3,964                                                        | 81,148                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 29 September 2023       | 32,667                                                                 | 3,084                                                         | 56,007                                                                | 24,596                                                                  | 6,186                                                         |
| 06 October 2023         | 31,497                                                                 | 3,113                                                         | 56,204                                                                | 24,714                                                                  | 6,211                                                         |
| 13 October 2023         | 31,554                                                                 | 3,122                                                         | 56,624                                                                | 24,773                                                                  | 6,153                                                         |
| 20 October 2023         | 31,395                                                                 | 3,106                                                         | 55,710                                                                | 24,937                                                                  | 6,193                                                         |
| 27 October 2023         | 31,449                                                                 | 3,106                                                         | 55,671                                                                | 24,992                                                                  | 6,168                                                         |
| 03 November 2023        | 31,534                                                                 | 3,068                                                         | 55,744                                                                | 24,825                                                                  | 6,110                                                         |
| 10 November 2023        | 31,681                                                                 | 3,056                                                         | 56,022                                                                | 24,867                                                                  | 6,110                                                         |
| 17 November 2023        | 31,186                                                                 | 3,020                                                         | 55,761                                                                | 24,753                                                                  | 6,043                                                         |
| 24 November 2023        | 31,321                                                                 | 2,990                                                         | 55,707                                                                | 24,588                                                                  | 6,034                                                         |
| 01 December 2023        | 31,476                                                                 | 2,986                                                         | 55,823                                                                | 24,539                                                                  | 6,017                                                         |
| 08 December 2023        | 31,721                                                                 | 3,012                                                         | 56,000                                                                | 24,388                                                                  | 5,974                                                         |
| 15 December 2023        | 31,890                                                                 | 2,998                                                         | 56,696                                                                | 24,813                                                                  | 5,980                                                         |
| 22 December 2023        | 32,074                                                                 | 2,963                                                         | 58,217                                                                | 25,451                                                                  | 6,006                                                         |
| 29 December 2023        | 31,870                                                                 | 3,002                                                         | 56,482                                                                | 24,942                                                                  | 5,977                                                         |
| 05 January 2024         | 32,006                                                                 | 2,973                                                         | 57,166                                                                | 25,311                                                                  | 5,969                                                         |
| 12 January 2024         | 32,436                                                                 | 2,963                                                         | 57,342                                                                | 25,686                                                                  | 5,953                                                         |
| 19 January 2024         | 32,773                                                                 | 2,960                                                         | 57,479                                                                | 25,892                                                                  | 5,974                                                         |
| 26 January 2024         | 32,971                                                                 | 2,958                                                         | 57,926                                                                | 26,179                                                                  | 5,976                                                         |
| 02 February 2024        | 33,404                                                                 | 2,917                                                         | 58,638                                                                | 26,327                                                                  | 6,012                                                         |
| 09 February 2024        | 34,000                                                                 | 2,892                                                         | 58,422                                                                | 26,605                                                                  | 6,002                                                         |
| 16 February 2024        | 32,906                                                                 | 2,894                                                         | 57,966                                                                | 26,156                                                                  | 6,040                                                         |
| 23 February 2024        | 33,228                                                                 | 2,894                                                         | 57,839                                                                | 26,018                                                                  | 5,933                                                         |
| 01 March 2024           | 33,596                                                                 | 2,881                                                         | 57,264                                                                | 25,870                                                                  | 5,962                                                         |
| 08 March 2024           | 32,441                                                                 | 2,841                                                         | 56,567                                                                | 24,769                                                                  | 5,959                                                         |
| 15 March 2024           | 32,947                                                                 | 2,828                                                         | 56,452                                                                | 24,840                                                                  | 5,975                                                         |
| 22 March 2024           | 32,842                                                                 | 2,835                                                         | 58,319                                                                | 25,414                                                                  | 5,874                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 29 September 2023       | 132,833                                                               | 57,693                                                                  | 3,506                                                          | 59,316                                                                 | 39,569                                                                   |
| 06 October 2023         | 133,716                                                               | 58,657                                                                  | 3,539                                                          | 60,144                                                                 | 40,259                                                                   |
| 13 October 2023         | 134,818                                                               | 58,921                                                                  | 3,506                                                          | 61,045                                                                 | 40,590                                                                   |
| 20 October 2023         | 133,581                                                               | 59,383                                                                  | 3,558                                                          | 60,936                                                                 | 40,404                                                                   |
| 27 October 2023         | 134,023                                                               | 59,907                                                                  | 3,493                                                          | 60,495                                                                 | 41,181                                                                   |
| 03 November 2023        | 134,253                                                               | 60,198                                                                  | 3,474                                                          | 61,119                                                                 | 41,370                                                                   |
| 10 November 2023        | 135,379                                                               | 60,505                                                                  | 3,472                                                          | 62,019                                                                 | 41,658                                                                   |
| 17 November 2023        | 135,345                                                               | 60,586                                                                  | 3,398                                                          | 62,215                                                                 | 41,436                                                                   |
| 24 November 2023        | 134,730                                                               | 60,872                                                                  | 3,399                                                          | 62,822                                                                 | 41,598                                                                   |
| 01 December 2023        | 133,734                                                               | 61,316                                                                  | 3,380                                                          | 63,410                                                                 | 41,859                                                                   |
| 08 December 2023        | 135,146                                                               | 61,182                                                                  | 3,361                                                          | 64,821                                                                 | 41,858                                                                   |
| 15 December 2023        | 136,036                                                               | 61,732                                                                  | 3,357                                                          | 65,606                                                                 | 42,705                                                                   |
| 22 December 2023        | 136,924                                                               | 62,288                                                                  | 3,342                                                          | 62,875                                                                 | 42,494                                                                   |
| 29 December 2023        | 133,196                                                               | 62,071                                                                  | 3,336                                                          | 61,747                                                                 | 42,190                                                                   |
| 05 January 2024         | 133,706                                                               | 63,057                                                                  | 3,338                                                          | 62,688                                                                 | 43,244                                                                   |
| 12 January 2024         | 134,252                                                               | 64,145                                                                  | 3,339                                                          | 63,351                                                                 | 43,688                                                                   |
| 19 January 2024         | 134,438                                                               | 64,385                                                                  | 3,344                                                          | 63,933                                                                 | 43,868                                                                   |
| 26 January 2024         | 135,104                                                               | 64,675                                                                  | 3,343                                                          | 64,550                                                                 | 43,978                                                                   |
| 02 February 2024        | 136,183                                                               | 65,059                                                                  | 3,344                                                          | 65,539                                                                 | 44,438                                                                   |
| 09 February 2024        | 136,419                                                               | 66,257                                                                  | 3,339                                                          | 65,847                                                                 | 45,340                                                                   |
| 16 February 2024        | 136,436                                                               | 62,314                                                                  | 3,381                                                          | 65,725                                                                 | 45,823                                                                   |
| 23 February 2024        | 136,175                                                               | 62,820                                                                  | 3,308                                                          | 66,314                                                                 | 45,230                                                                   |
| 01 March 2024           | 135,148                                                               | 62,010                                                                  | 3,296                                                          | 65,915                                                                 | 42,694                                                                   |
| 08 March 2024           | 133,426                                                               | 62,402                                                                  | 3,305                                                          | 66,580                                                                 | 43,220                                                                   |
| 15 March 2024           | 134,265                                                               | 63,293                                                                  | 3,332                                                          | 68,801                                                                 | 44,455                                                                   |
| 22 March 2024           | 136,202                                                               | 64,892                                                                  | 3,307                                                          | 61,731                                                                 | 43,141                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 29 September 2023       | 1,172                                                           | 7,608                                                                   | 6,289                                                                     | 642                                                             | 4,118                                                                   |
| 06 October 2023         | 1,193                                                           | 7,880                                                                   | 6,482                                                                     | 651                                                             | 4,145                                                                   |
| 13 October 2023         | 1,191                                                           | 7,983                                                                   | 6,658                                                                     | 637                                                             | 4,151                                                                   |
| 20 October 2023         | 1,213                                                           | 8,028                                                                   | 6,528                                                                     | 644                                                             | 4,225                                                                   |
| 27 October 2023         | 1,194                                                           | 7,981                                                                   | 6,612                                                                     | 631                                                             | 4,123                                                                   |
| 03 November 2023        | 1,189                                                           | 8,085                                                                   | 6,651                                                                     | 627                                                             | 4,095                                                                   |
| 10 November 2023        | 1,196                                                           | 8,339                                                                   | 6,614                                                                     | 621                                                             | 4,131                                                                   |
| 17 November 2023        | 1,183                                                           | 8,398                                                                   | 6,662                                                                     | 617                                                             | 4,121                                                                   |
| 24 November 2023        | 1,182                                                           | 8,448                                                                   | 6,558                                                                     | 622                                                             | 4,115                                                                   |
| 01 December 2023        | 1,166                                                           | 8,741                                                                   | 6,708                                                                     | 614                                                             | 4,152                                                                   |
| 08 December 2023        | 1,163                                                           | 8,966                                                                   | 6,840                                                                     | 627                                                             | 4,151                                                                   |
| 15 December 2023        | 1,165                                                           | 9,328                                                                   | 7,293                                                                     | 617                                                             | 4,194                                                                   |
| 22 December 2023        | 1,150                                                           | 7,974                                                                   | 6,627                                                                     | 619                                                             | 4,271                                                                   |
| 29 December 2023        | 1,155                                                           | 7,896                                                                   | 6,485                                                                     | 621                                                             | 4,212                                                                   |
| 05 January 2024         | 1,150                                                           | 8,108                                                                   | 6,744                                                                     | 624                                                             | 4,223                                                                   |
| 12 January 2024         | 1,158                                                           | 8,307                                                                   | 6,935                                                                     | 621                                                             | 4,248                                                                   |
| 19 January 2024         | 1,159                                                           | 8,451                                                                   | 6,981                                                                     | 620                                                             | 4,258                                                                   |
| 26 January 2024         | 1,165                                                           | 8,473                                                                   | 6,825                                                                     | 620                                                             | 4,278                                                                   |
| 02 February 2024        | 1,166                                                           | 8,625                                                                   | 7,073                                                                     | 628                                                             | 4,310                                                                   |
| 09 February 2024        | 1,165                                                           | 8,643                                                                   | 7,253                                                                     | 627                                                             | 4,320                                                                   |
| 16 February 2024        | 1,178                                                           | 8,704                                                                   | 7,209                                                                     | 644                                                             | 4,289                                                                   |
| 23 February 2024        | 1,126                                                           | 8,665                                                                   | 7,116                                                                     | 624                                                             | 4,298                                                                   |
| 01 March 2024           | 1,123                                                           | 8,894                                                                   | 6,628                                                                     | 622                                                             | 4,294                                                                   |
| 08 March 2024           | 1,118                                                           | 9,221                                                                   | 6,741                                                                     | 622                                                             | 4,301                                                                   |
| 15 March 2024           | 1,137                                                           | 8,781                                                                   | 7,211                                                                     | 632                                                             | 4,316                                                                   |
| 22 March 2024           | 1,115                                                           | 7,934                                                                   | 6,389                                                                     | 619                                                             | 4,291                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 29 September 2023       | 4,639                                                                     | 646                                                          | 4,191                                                                | 8,027                                                                  |
| 06 October 2023         | 4,716                                                                     | 675                                                          | 4,262                                                                | 8,150                                                                  |
| 13 October 2023         | 4,769                                                                     | 651                                                          | 4,301                                                                | 8,310                                                                  |
| 20 October 2023         | 4,729                                                                     | 678                                                          | 4,427                                                                | 8,098                                                                  |
| 27 October 2023         | 4,837                                                                     | 650                                                          | 4,251                                                                | 8,225                                                                  |
| 03 November 2023        | 4,802                                                                     | 648                                                          | 4,292                                                                | 8,173                                                                  |
| 10 November 2023        | 4,679                                                                     | 660                                                          | 4,348                                                                | 8,270                                                                  |
| 17 November 2023        | 4,767                                                                     | 646                                                          | 4,393                                                                | 8,264                                                                  |
| 24 November 2023        | 4,855                                                                     | 648                                                          | 4,399                                                                | 8,341                                                                  |
| 01 December 2023        | 4,806                                                                     | 636                                                          | 4,419                                                                | 8,369                                                                  |
| 08 December 2023        | 4,847                                                                     | 644                                                          | 4,479                                                                | 8,507                                                                  |
| 15 December 2023        | 4,930                                                                     | 630                                                          | 4,461                                                                | 9,065                                                                  |
| 22 December 2023        | 5,085                                                                     | 608                                                          | 4,446                                                                | 9,031                                                                  |
| 29 December 2023        | 5,043                                                                     | 624                                                          | 4,418                                                                | 8,752                                                                  |
| 05 January 2024         | 5,087                                                                     | 617                                                          | 4,434                                                                | 8,907                                                                  |
| 12 January 2024         | 5,185                                                                     | 614                                                          | 4,506                                                                | 9,104                                                                  |
| 19 January 2024         | 5,316                                                                     | 632                                                          | 4,544                                                                | 9,178                                                                  |
| 26 January 2024         | 5,337                                                                     | 623                                                          | 4,549                                                                | 9,048                                                                  |
| 02 February 2024        | 5,322                                                                     | 628                                                          | 4,586                                                                | 9,105                                                                  |
| 09 February 2024        | 5,446                                                                     | 629                                                          | 4,577                                                                | 9,244                                                                  |
| 16 February 2024        | 5,469                                                                     | 654                                                          | 4,536                                                                | 9,256                                                                  |
| 23 February 2024        | 5,288                                                                     | 620                                                          | 4,551                                                                | 8,647                                                                  |
| 01 March 2024           | 5,109                                                                     | 622                                                          | 4,589                                                                | 8,427                                                                  |
| 08 March 2024           | 5,108                                                                     | 612                                                          | 4,568                                                                | 8,449                                                                  |
| 15 March 2024           | 5,148                                                                     | 649                                                          | 4,587                                                                | 8,659                                                                  |
| 22 March 2024           | 5,167                                                                     | 615                                                          | 4,577                                                                | 8,525                                                                  |



## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 28 March 2024           | 18,255,083.75                           | 1,125,338.21                                 | 10,816,572.35                                           | 6,313,173.19                                              | 762,503.56                                                          |
| 05 April 2024           | 18,085,420.39                           | 1,070,837.05                                 | 10,672,253.13                                           | 6,342,330.22                                              | 768,249.61                                                          |
| 12 April 2024           | 18,306,218.26                           | 1,034,202.16                                 | 10,746,184.40                                           | 6,525,831.69                                              | 763,265.21                                                          |
| 19 April 2024           | 18,539,159.89                           | 1,036,500.61                                 | 10,777,062.27                                           | 6,725,597.00                                              | 764,761.08                                                          |
| 26 April 2024           | 18,749,764.26                           | 1,027,325.29                                 | 10,820,059.76                                           | 6,902,379.20                                              | 774,388.50                                                          |
| 03 May 2024             | 18,907,858.40                           | 1,052,755.38                                 | 10,925,378.68                                           | 6,929,724.34                                              | 780,589.07                                                          |
| 10 May 2024             | 19,039,171.53                           | 1,076,624.48                                 | 10,990,398.52                                           | 6,972,148.52                                              | 787,095.16                                                          |
| 17 May 2024             | 19,523,032.45                           | 1,116,201.96                                 | 11,230,849.95                                           | 7,175,980.54                                              | 800,350.22                                                          |
| 24 May 2024             | 19,564,778.74                           | 1,121,940.53                                 | 11,235,307.74                                           | 7,207,530.47                                              | 791,313.59                                                          |
| 31 May 2024             | 19,665,850.99                           | 1,141,788.16                                 | 11,206,559.72                                           | 7,317,503.12                                              | 791,558.04                                                          |
| 07 June 2024            | 19,999,355.28                           | 1,146,757.01                                 | 11,338,866.43                                           | 7,513,731.84                                              | 780,449.19                                                          |
| 14 June 2024            | 20,124,794.63                           | 1,051,601.00                                 | 11,420,384.31                                           | 7,652,809.31                                              | 748,734.23                                                          |
| 21 June 2024            | 19,806,611.23                           | 1,048,103.56                                 | 11,250,148.71                                           | 7,508,358.96                                              | 745,397.50                                                          |
| 28 June 2024            | 19,687,173.19                           | 1,028,922.41                                 | 11,170,608.24                                           | 7,487,642.53                                              | 731,255.66                                                          |
| 05 July 2024            | 19,857,173.07                           | 1,041,052.56                                 | 11,251,732.56                                           | 7,564,387.95                                              | 741,796.07                                                          |
| 12 July 2024            | 20,069,746.34                           | 1,038,429.80                                 | 11,309,030.23                                           | 7,722,286.31                                              | 744,343.18                                                          |
| 19 July 2024            | 20,461,023.00                           | 1,050,872.21                                 | 11,347,510.83                                           | 8,062,639.96                                              | 748,751.94                                                          |
| 26 July 2024            | 20,814,712.28                           | 1,009,119.72                                 | 11,331,337.70                                           | 8,474,254.85                                              | 732,355.41                                                          |
| 02 August 2024          | 21,383,049.44                           | 1,034,884.13                                 | 11,456,767.06                                           | 8,891,398.24                                              | 740,785.68                                                          |
| 09 August 2024          | 22,156,095.43                           | 1,044,505.83                                 | 11,443,061.31                                           | 9,668,528.29                                              | 751,541.51                                                          |
| 16 August 2024          | 22,172,069.11                           | 1,049,612.15                                 | 11,483,434.60                                           | 9,639,022.36                                              | 768,298.83                                                          |
| 23 August 2024          | 21,694,429.44                           | 1,133,613.17                                 | 11,317,957.77                                           | 9,242,858.49                                              | 831,908.36                                                          |
| 30 August 2024          | 21,629,180.21                           | 1,057,365.25                                 | 11,230,340.38                                           | 9,341,474.59                                              | 742,055.25                                                          |
| 06 September 2024       | 21,962,832.75                           | 1,064,481.50                                 | 11,417,038.83                                           | 9,481,312.42                                              | 736,566.57                                                          |
| 13 September 2024       | 22,238,889.99                           | 1,114,064.74                                 | 11,616,700.02                                           | 9,508,125.22                                              | 706,501.88                                                          |
| 20 September 2024       | 22,218,336.41                           | 1,131,671.98                                 | 11,543,908.51                                           | 9,542,755.92                                              | 714,030.62                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
| Position to Clear       |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 28 March 2024           | 7,865,809.57                                                          | 4,845,822.59                                                            | 362,834.65                                                        | 2,950,762.78                                                              | 1,467,350.60                                                                |  |
| 05 April 2024           | 7,824,521.52                                                          | 4,862,351.71                                                            | 302,587.43                                                        | 2,847,731.60                                                              | 1,479,978.51                                                                |  |
| 12 April 2024           | 7,921,804.38                                                          | 5,025,102.54                                                            | 270,936.95                                                        | 2,824,380.03                                                              | 1,500,729.15                                                                |  |
| 19 April 2024           | 7,953,286.72                                                          | 5,201,734.11                                                            | 271,739.54                                                        | 2,823,775.55                                                              | 1,523,862.89                                                                |  |
| 26 April 2024           | 8,010,064.68                                                          | 5,335,785.39                                                            | 252,936.80                                                        | 2,809,995.09                                                              | 1,566,593.81                                                                |  |
| 03 May 2024             | 8,080,677.34                                                          | 5,361,599.28                                                            | 272,166.32                                                        | 2,844,701.34                                                              | 1,568,125.06                                                                |  |
| 10 May 2024             | 8,121,949.61                                                          | 5,419,416.20                                                            | 289,529.32                                                        | 2,868,448.92                                                              | 1,552,732.32                                                                |  |
| 17 May 2024             | 8,284,392.98                                                          | 5,586,628.25                                                            | 315,851.75                                                        | 2,946,456.97                                                              | 1,589,352.29                                                                |  |
| 24 May 2024             | 8,289,199.25                                                          | 5,597,913.38                                                            | 330,626.94                                                        | 2,946,108.49                                                              | 1,609,617.09                                                                |  |
| 31 May 2024             | 8,300,487.12                                                          | 5,687,809.11                                                            | 350,230.12                                                        | 2,906,072.60                                                              | 1,629,694.01                                                                |  |
| 07 June 2024            | 8,410,900.78                                                          | 5,861,693.78                                                            | 366,307.83                                                        | 2,927,965.65                                                              | 1,652,038.07                                                                |  |
| 14 June 2024            | 8,454,214.49                                                          | 5,901,589.44                                                            | 302,866.77                                                        | 2,966,169.82                                                              | 1,751,219.87                                                                |  |
| 21 June 2024            | 8,391,546.74                                                          | 5,818,282.06                                                            | 302,706.06                                                        | 2,858,601.97                                                              | 1,690,076.90                                                                |  |
| 28 June 2024            | 8,346,083.29                                                          | 5,824,634.43                                                            | 297,666.75                                                        | 2,824,524.96                                                              | 1,663,008.09                                                                |  |
| 05 July 2024            | 8,405,362.45                                                          | 5,872,791.21                                                            | 299,256.49                                                        | 2,846,370.11                                                              | 1,691,596.74                                                                |  |
| 12 July 2024            | 8,455,685.72                                                          | 6,011,365.68                                                            | 294,086.62                                                        | 2,853,344.51                                                              | 1,710,920.62                                                                |  |
| 19 July 2024            | 8,466,901.25                                                          | 6,232,727.30                                                            | 302,120.27                                                        | 2,880,609.58                                                              | 1,829,912.66                                                                |  |
| 26 July 2024            | 8,470,523.58                                                          | 6,517,575.15                                                            | 276,764.31                                                        | 2,860,814.13                                                              | 1,956,679.71                                                                |  |
| 02 August 2024          | 8,553,662.58                                                          | 6,693,216.06                                                            | 294,098.45                                                        | 2,903,104.48                                                              | 2,198,182.18                                                                |  |
| 09 August 2024          | 8,636,002.74                                                          | 7,388,783.77                                                            | 292,964.32                                                        | 2,807,058.57                                                              | 2,279,744.52                                                                |  |
| 16 August 2024          | 8,708,575.96                                                          | 7,360,958.04                                                            | 281,313.32                                                        | 2,774,858.64                                                              | 2,278,064.32                                                                |  |
| 23 August 2024          | 8,591,701.51                                                          | 6,889,803.92                                                            | 301,704.81                                                        | 2,726,256.26                                                              | 2,353,054.57                                                                |  |
| 30 August 2024          | 8,537,314.50                                                          | 6,990,695.57                                                            | 315,310.00                                                        | 2,693,025.89                                                              | 2,350,779.02                                                                |  |
| 06 September 2024       | 8,706,571.95                                                          | 6,980,945.87                                                            | 327,914.94                                                        | 2,710,466.88                                                              | 2,500,366.55                                                                |  |
| 13 September 2024       | 8,820,912.22                                                          | 6,993,199.22                                                            | 407,562.86                                                        | 2,795,787.81                                                              | 2,514,926.00                                                                |  |
| 20 September 2024       | 8,783,066.39                                                          | 7,062,584.02                                                            | 417,641.37                                                        | 2,760,842.12                                                              | 2,480,171.90                                                                |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| By Product and Currency |                                                       |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 28 March 2024           | 152,190.79                                            | 635,932.02                                                    | 3,665,702.27                                                    | 0.00                                                  | 3,028,835.72                                                  |
| 05 April 2024           | 162,530.32                                            | 619,710.11                                                    | 3,687,894.47                                                    | 0.00                                                  | 3,044,656.47                                                  |
| 12 April 2024           | 160,102.02                                            | 622,724.73                                                    | 3,800,990.55                                                    | 0.00                                                  | 3,103,514.13                                                  |
| 19 April 2024           | 163,471.46                                            | 644,444.31                                                    | 3,873,559.37                                                    | 0.00                                                  | 3,150,048.19                                                  |
| 26 April 2024           | 162,913.39                                            | 643,591.23                                                    | 3,940,422.20                                                    | 0.00                                                  | 3,176,713.23                                                  |
| 03 May 2024             | 160,635.66                                            | 632,515.62                                                    | 3,890,950.90                                                    | 0.00                                                  | 3,213,182.53                                                  |
| 10 May 2024             | 157,761.83                                            | 640,599.35                                                    | 3,913,009.09                                                    | 0.00                                                  | 3,167,694.47                                                  |
| 17 May 2024             | 154,311.29                                            | 676,630.55                                                    | 3,916,209.33                                                    | 0.00                                                  | 3,276,115.90                                                  |
| 24 May 2024             | 150,457.41                                            | 672,446.54                                                    | 3,932,760.73                                                    | 0.00                                                  | 3,299,105.75                                                  |
| 31 May 2024             | 151,243.66                                            | 648,587.36                                                    | 4,008,918.55                                                    | 0.00                                                  | 3,364,380.30                                                  |
| 07 June 2024            | 151,976.26                                            | 706,158.97                                                    | 3,984,278.65                                                    | 0.00                                                  | 3,449,991.47                                                  |
| 14 June 2024            | 150,537.35                                            | 716,846.74                                                    | 4,143,495.39                                                    | 0.00                                                  | 3,462,354.77                                                  |
| 21 June 2024            | 147,430.98                                            | 650,720.82                                                    | 4,107,570.71                                                    | 0.00                                                  | 3,440,931.81                                                  |
| 28 June 2024            | 144,253.93                                            | 673,333.00                                                    | 4,196,325.42                                                    | 0.00                                                  | 3,419,027.76                                                  |
| 05 July 2024            | 143,552.03                                            | 686,235.39                                                    | 4,129,126.42                                                    | 0.00                                                  | 3,451,684.76                                                  |
| 12 July 2024            | 143,938.25                                            | 716,198.81                                                    | 4,153,067.47                                                    | 0.00                                                  | 3,485,527.31                                                  |
| 19 July 2024            | 143,411.88                                            | 753,602.45                                                    | 4,189,300.15                                                    | 0.00                                                  | 3,513,790.83                                                  |
| 26 July 2024            | 140,929.82                                            | 790,635.27                                                    | 4,434,769.42                                                    | 0.00                                                  | 3,584,774.42                                                  |
| 02 August 2024          | 142,585.01                                            | 789,068.21                                                    | 4,245,419.41                                                    | 0.00                                                  | 3,618,197.84                                                  |
| 09 August 2024          | 143,964.40                                            | 690,185.37                                                    | 4,736,428.15                                                    | 0.00                                                  | 3,719,556.38                                                  |
| 16 August 2024          | 144,546.58                                            | 665,663.91                                                    | 4,629,698.29                                                    | 0.00                                                  | 3,725,271.51                                                  |
| 23 August 2024          | 143,288.37                                            | 680,657.67                                                    | 4,466,135.87                                                    | 0.00                                                  | 3,760,457.68                                                  |
| 30 August 2024          | 181,756.00                                            | 680,124.12                                                    | 4,668,282.69                                                    | 0.00                                                  | 3,684,081.82                                                  |
| 06 September 2024       | 178,045.06                                            | 682,443.47                                                    | 4,530,949.44                                                    | 0.00                                                  | 3,808,407.72                                                  |
| 13 September 2024       | 178,670.58                                            | 678,950.92                                                    | 4,645,510.41                                                    | 0.00                                                  | 3,897,857.79                                                  |
| 20 September 2024       | 182,062.93                                            | 658,504.18                                                    | 4,643,883.32                                                    | 0.00                                                  | 3,870,468.57                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 28 March 2024           | 6,889.36                                                         | 39,824.77                                              | 369,157.15                                                     | 221,158.69                                                       | 147.18                                                 |  |
| 05 April 2024           | 6,875.64                                                         | 33,750.19                                              | 368,508.80                                                     | 217,858.22                                                       | 146.59                                                 |  |
| 12 April 2024           | 6,873.74                                                         | 31,046.83                                              | 371,088.76                                                     | 213,306.26                                                       | 146.17                                                 |  |
| 19 April 2024           | 6,869.56                                                         | 30,216.18                                              | 370,797.99                                                     | 217,063.27                                                       | 145.17                                                 |  |
| 26 April 2024           | 6,862.35                                                         | 29,502.25                                              | 374,057.39                                                     | 216,490.47                                                       | 145.27                                                 |  |
| 03 May 2024             | 6,785.08                                                         | 30,348.98                                              | 375,877.43                                                     | 221,473.05                                                       | 145.98                                                 |  |
| 10 May 2024             | 6,467.88                                                         | 27,691.16                                              | 376,829.74                                                     | 223,999.52                                                       | 145.66                                                 |  |
| 17 May 2024             | 6,055.50                                                         | 28,768.65                                              | 383,055.85                                                     | 238,116.64                                                       | 147.84                                                 |  |
| 24 May 2024             | 6,037.18                                                         | 26,991.74                                              | 382,568.26                                                     | 246,300.94                                                       | 148.23                                                 |  |
| 31 May 2024             | 6,030.52                                                         | 26,032.69                                              | 383,748.43                                                     | 245,972.79                                                       | 148.04                                                 |  |
| 07 June 2024            | 6,031.60                                                         | 27,710.09                                              | 388,004.29                                                     | 268,448.41                                                       | 149.05                                                 |  |
| 14 June 2024            | 6,039.60                                                         | 29,659.83                                              | 383,796.78                                                     | 263,637.20                                                       | 149.16                                                 |  |
| 21 June 2024            | 6,023.87                                                         | 30,107.09                                              | 383,181.51                                                     | 263,568.14                                                       | 148.27                                                 |  |
| 28 June 2024            | 6,015.83                                                         | 27,200.98                                              | 379,819.31                                                     | 225,775.76                                                       | 147.13                                                 |  |
| 05 July 2024            | 6,013.10                                                         | 27,149.26                                              | 385,621.18                                                     | 230,453.96                                                       | 148.51                                                 |  |
| 12 July 2024            | 6,008.14                                                         | 26,978.81                                              | 385,332.56                                                     | 230,026.80                                                       | 149.77                                                 |  |
| 19 July 2024            | 6,020.72                                                         | 28,952.57                                              | 392,215.99                                                     | 234,634.88                                                       | 151.62                                                 |  |
| 26 July 2024            | 6,156.92                                                         | 26,654.73                                              | 390,686.62                                                     | 241,292.87                                                       | 150.43                                                 |  |
| 02 August 2024          | 6,193.76                                                         | 27,331.16                                              | 387,873.24                                                     | 237,666.75                                                       | 149.83                                                 |  |
| 09 August 2024          | 6,231.13                                                         | 26,314.89                                              | 392,641.35                                                     | 235,206.49                                                       | 147.91                                                 |  |
| 16 August 2024          | 6,264.13                                                         | 26,844.80                                              | 394,439.43                                                     | 234,142.45                                                       | 149.50                                                 |  |
| 23 August 2024          | 6,267.47                                                         | 26,571.79                                              | 400,528.20                                                     | 241,193.87                                                       | 152.60                                                 |  |
| 30 August 2024          | 6,276.18                                                         | 28,254.18                                              | 404,016.27                                                     | 236,761.52                                                       | 153.74                                                 |  |
| 06 September 2024       | 6,287.30                                                         | 28,009.85                                              | 427,222.72                                                     | 239,107.01                                                       | 54.62                                                  |  |
| 13 September 2024       | 6,280.85                                                         | 27,258.01                                              | 426,483.22                                                     | 238,606.98                                                       | 54.19                                                  |  |
| 20 September 2024       | 6,314.55                                                         | 29,101.24                                              | 431,725.07                                                     | 236,213.12                                                       | 54.89                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 28 March 2024           | 15,034.72                                                     | 53,245.74                                                       | 116,914.48                                            | 111,917.32                                                    | 963,325.74                                                      |
| 05 April 2024           | 14,845.03                                                     | 53,604.23                                                       | 116,633.96                                            | 113,573.51                                                    | 953,597.93                                                      |
| 12 April 2024           | 15,164.02                                                     | 53,829.37                                                       | 115,101.04                                            | 108,773.17                                                    | 987,407.70                                                      |
| 19 April 2024           | 14,723.46                                                     | 53,065.23                                                       | 113,493.95                                            | 109,071.83                                                    | 1,040,537.96                                                    |
| 26 April 2024           | 14,895.32                                                     | 52,708.36                                                       | 112,101.88                                            | 113,461.31                                                    | 1,072,639.01                                                    |
| 03 May 2024             | 14,954.56                                                     | 53,049.76                                                       | 112,479.48                                            | 109,250.74                                                    | 1,081,095.88                                                    |
| 10 May 2024             | 15,401.47                                                     | 54,537.05                                                       | 111,483.77                                            | 108,283.57                                                    | 1,101,905.73                                                    |
| 17 May 2024             | 15,331.04                                                     | 55,614.35                                                       | 111,284.51                                            | 105,594.47                                                    | 1,196,301.10                                                    |
| 24 May 2024             | 15,630.79                                                     | 56,772.54                                                       | 109,169.15                                            | 104,068.93                                                    | 1,204,008.67                                                    |
| 31 May 2024             | 14,987.70                                                     | 56,487.07                                                       | 107,592.63                                            | 102,697.38                                                    | 1,087,651.52                                                    |
| 07 June 2024            | 14,752.08                                                     | 55,849.95                                                       | 107,959.46                                            | 103,441.82                                                    | 1,162,876.81                                                    |
| 14 June 2024            | 15,105.69                                                     | 52,296.31                                                       | 107,224.12                                            | 108,356.86                                                    | 1,211,980.04                                                    |
| 21 June 2024            | 14,879.86                                                     | 50,922.61                                                       | 104,770.01                                            | 100,757.79                                                    | 1,212,184.36                                                    |
| 28 June 2024            | 14,730.06                                                     | 50,612.69                                                       | 102,067.31                                            | 96,249.71                                                     | 1,125,470.18                                                    |
| 05 July 2024            | 15,203.96                                                     | 53,610.11                                                       | 101,018.51                                            | 94,787.08                                                     | 1,188,031.68                                                    |
| 12 July 2024            | 15,153.30                                                     | 54,322.78                                                       | 100,466.00                                            | 95,031.98                                                     | 1,263,167.43                                                    |
| 19 July 2024            | 15,773.84                                                     | 54,558.83                                                       | 103,195.47                                            | 99,486.97                                                     | 1,486,264.87                                                    |
| 26 July 2024            | 16,056.77                                                     | 55,372.10                                                       | 104,594.82                                            | 98,414.77                                                     | 1,764,886.40                                                    |
| 02 August 2024          | 16,547.60                                                     | 52,088.98                                                       | 107,176.99                                            | 103,594.26                                                    | 2,211,156.68                                                    |
| 09 August 2024          | 15,458.78                                                     | 51,695.12                                                       | 109,472.25                                            | 105,023.88                                                    | 2,621,352.91                                                    |
| 16 August 2024          | 15,806.85                                                     | 52,893.34                                                       | 108,803.37                                            | 102,151.73                                                    | 2,650,328.26                                                    |
| 23 August 2024          | 15,974.69                                                     | 55,437.26                                                       | 181,021.65                                            | 95,247.03                                                     | 2,379,326.54                                                    |
| 30 August 2024          | 16,699.17                                                     | 56,407.13                                                       | 55,680.10                                             | 88,532.56                                                     | 2,349,492.20                                                    |
| 06 September 2024       | 13,068.04                                                     | 123,535.82                                                      | 53,650.60                                             | 81,754.83                                                     | 2,521,946.74                                                    |
| 13 September 2024       | 12,925.19                                                     | 122,336.44                                                      | 53,646.30                                             | 82,329.48                                                     | 2,406,351.26                                                    |
| 20 September 2024       | 12,931.56                                                     | 125,479.22                                                      | 53,141.50                                             | 79,449.08                                                     | 2,458,359.03                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 28 March 2024           | 170,472.87                                            | 2,127,213.20                                                  | 676.30                                                          | 645,788.12                                               | 4,528,482.22                                                     |  |
| 05 April 2024           | 170,024.54                                            | 2,100,234.40                                                  | 675.84                                                          | 587,751.46                                               | 4,410,724.80                                                     |  |
| 12 April 2024           | 168,645.53                                            | 2,137,775.03                                                  | 675.29                                                          | 559,160.57                                               | 4,387,144.55                                                     |  |
| 19 April 2024           | 168,361.07                                            | 2,154,648.89                                                  | 675.74                                                          | 560,812.78                                               | 4,333,327.61                                                     |  |
| 26 April 2024           | 171,147.15                                            | 2,177,370.04                                                  | 675.62                                                          | 551,515.35                                               | 4,319,971.24                                                     |  |
| 03 May 2024             | 170,828.73                                            | 2,183,892.47                                                  | 676.37                                                          | 578,316.55                                               | 4,395,705.33                                                     |  |
| 10 May 2024             | 170,873.14                                            | 2,227,689.91                                                  | 676.88                                                          | 608,668.93                                               | 4,453,900.02                                                     |  |
| 17 May 2024             | 170,361.20                                            | 2,233,714.16                                                  | 677.53                                                          | 651,328.48                                               | 4,540,407.97                                                     |  |
| 24 May 2024             | 170,726.63                                            | 2,254,100.72                                                  | 677.68                                                          | 664,447.38                                               | 4,507,386.74                                                     |  |
| 31 May 2024             | 169,632.54                                            | 2,269,921.54                                                  | 677.19                                                          | 687,138.59                                               | 4,422,237.01                                                     |  |
| 07 June 2024            | 167,679.09                                            | 2,303,660.34                                                  | 677.35                                                          | 691,283.07                                               | 4,372,857.47                                                     |  |
| 14 June 2024            | 167,533.17                                            | 2,328,326.34                                                  | 677.55                                                          | 596,497.38                                               | 4,405,597.13                                                     |  |
| 21 June 2024            | 166,483.77                                            | 2,329,440.21                                                  | 677.90                                                          | 599,163.45                                               | 4,330,236.70                                                     |  |
| 28 June 2024            | 166,856.35                                            | 2,338,074.93                                                  | 677.70                                                          | 588,396.72                                               | 4,249,373.47                                                     |  |
| 05 July 2024            | 168,543.51                                            | 2,318,956.61                                                  | 677.64                                                          | 600,640.74                                               | 4,299,243.58                                                     |  |
| 12 July 2024            | 168,990.74                                            | 2,324,949.34                                                  | 677.55                                                          | 597,906.23                                               | 4,286,836.94                                                     |  |
| 19 July 2024            | 168,119.68                                            | 2,287,856.27                                                  | 677.87                                                          | 607,040.98                                               | 4,284,784.48                                                     |  |
| 26 July 2024            | 169,955.70                                            | 2,286,143.27                                                  | 677.76                                                          | 566,834.22                                               | 4,164,626.58                                                     |  |
| 02 August 2024          | 171,647.18                                            | 2,302,452.09                                                  | 677.44                                                          | 585,993.96                                               | 4,239,033.81                                                     |  |
| 09 August 2024          | 170,564.46                                            | 2,284,765.50                                                  | 665.80                                                          | 594,041.92                                               | 4,235,430.06                                                     |  |
| 16 August 2024          | 173,158.04                                            | 2,294,765.26                                                  | 666.35                                                          | 596,109.85                                               | 4,285,335.91                                                     |  |
| 23 August 2024          | 174,752.88                                            | 2,317,791.07                                                  | 688.02                                                          | 607,825.89                                               | 4,047,301.44                                                     |  |
| 30 August 2024          | 174,255.61                                            | 2,318,882.19                                                  | 665.61                                                          | 617,265.61                                               | 4,038,004.24                                                     |  |
| 06 September 2024       | 170,475.09                                            | 2,330,803.60                                                  | 660.82                                                          | 634,246.28                                               | 4,073,338.44                                                     |  |
| 13 September 2024       | 172,616.43                                            | 2,365,003.47                                                  | 660.67                                                          | 681,819.23                                               | 4,153,149.96                                                     |  |
| 20 September 2024       | 172,229.23                                            | 2,350,283.26                                                  | 661.15                                                          | 695,082.20                                               | 4,140,546.79                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |  |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |  |
| 28 March 2024           | 1,402,175.09                                                       | 502,234.44                                                   | 4,633,132.07                                                         | 2,766,533.93                                                           | 176,867.77                                                    |  |
| 05 April 2024           | 1,421,823.89                                                       | 461,456.66                                                   | 4,484,425.27                                                         | 2,789,539.36                                                           | 162,861.42                                                    |  |
| 12 April 2024           | 1,462,748.77                                                       | 427,844.93                                                   | 4,506,100.54                                                         | 2,869,506.80                                                           | 160,971.15                                                    |  |
| 19 April 2024           | 1,533,825.87                                                       | 432,109.02                                                   | 4,517,997.33                                                         | 2,990,815.97                                                           | 162,928.26                                                    |  |
| 26 April 2024           | 1,612,581.19                                                       | 416,013.51                                                   | 4,544,721.12                                                         | 3,180,659.31                                                           | 169,155.31                                                    |  |
| 03 May 2024             | 1,675,693.31                                                       | 436,126.04                                                   | 4,579,701.62                                                         | 3,238,333.89                                                           | 170,277.84                                                    |  |
| 10 May 2024             | 1,671,552.37                                                       | 463,552.89                                                   | 4,643,128.30                                                         | 3,217,922.64                                                           | 171,181.48                                                    |  |
| 17 May 2024             | 1,763,006.09                                                       | 497,076.76                                                   | 4,762,557.76                                                         | 3,400,813.19                                                           | 172,456.20                                                    |  |
| 24 May 2024             | 1,760,972.73                                                       | 508,472.59                                                   | 4,755,627.75                                                         | 3,461,984.01                                                           | 171,194.90                                                    |  |
| 31 May 2024             | 1,911,765.50                                                       | 526,484.47                                                   | 4,740,486.49                                                         | 3,589,660.44                                                           | 175,188.13                                                    |  |
| 07 June 2024            | 2,035,569.07                                                       | 528,946.91                                                   | 4,791,900.21                                                         | 3,730,788.30                                                           | 176,165.47                                                    |  |
| 14 June 2024            | 1,974,683.22                                                       | 446,481.86                                                   | 4,791,556.24                                                         | 3,754,503.57                                                           | 163,469.35                                                    |  |
| 21 June 2024            | 1,867,411.38                                                       | 443,900.93                                                   | 4,808,831.26                                                         | 3,660,907.56                                                           | 164,721.67                                                    |  |
| 28 June 2024            | 1,882,764.96                                                       | 429,746.53                                                   | 4,770,212.05                                                         | 3,666,622.67                                                           | 160,874.77                                                    |  |
| 05 July 2024            | 1,956,475.03                                                       | 440,547.29                                                   | 4,816,660.69                                                         | 3,696,872.53                                                           | 161,776.40                                                    |  |
| 12 July 2024            | 2,015,016.14                                                       | 435,190.36                                                   | 4,832,331.90                                                         | 3,820,808.69                                                           | 160,836.76                                                    |  |
| 19 July 2024            | 2,091,182.65                                                       | 449,378.09                                                   | 4,840,873.81                                                         | 4,062,215.04                                                           | 160,857.84                                                    |  |
| 26 July 2024            | 1,971,099.40                                                       | 415,032.60                                                   | 4,846,122.11                                                         | 4,457,823.08                                                           | 156,958.80                                                    |  |
| 02 August 2024          | 2,138,195.22                                                       | 439,277.79                                                   | 4,901,123.73                                                         | 4,836,710.86                                                           | 158,023.52                                                    |  |
| 09 August 2024          | 2,016,948.69                                                       | 444,090.30                                                   | 4,846,628.31                                                         | 5,270,191.60                                                           | 157,735.00                                                    |  |
| 16 August 2024          | 2,065,029.54                                                       | 444,593.19                                                   | 4,816,540.00                                                         | 5,251,887.23                                                           | 158,657.86                                                    |  |
| 23 August 2024          | 2,093,809.46                                                       | 471,364.66                                                   | 4,774,525.79                                                         | 4,922,821.44                                                           | 171,492.28                                                    |  |
| 30 August 2024          | 2,023,589.27                                                       | 491,726.22                                                   | 4,780,615.89                                                         | 5,067,334.18                                                           | 148,647.49                                                    |  |
| 06 September 2024       | 2,058,825.29                                                       | 503,702.88                                                   | 4,850,445.75                                                         | 5,069,760.87                                                           | 150,741.52                                                    |  |
| 13 September 2024       | 2,088,378.62                                                       | 547,941.06                                                   | 4,923,642.98                                                         | 5,024,437.34                                                           | 159,528.95                                                    |  |
| 20 September 2024       | 2,071,845.53                                                       | 561,568.71                                                   | 4,979,527.43                                                         | 5,024,978.74                                                           | 162,065.81                                                    |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|--|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |  |
| 28 March 2024           | 1,960,203.36                                                           | 907,035.73                                                               | 260,806.70                                                     | 2,953,063.06                                                           | 1,371,305.94                                                             |  |
| 05 April 2024           | 1,954,344.58                                                           | 900,604.37                                                               | 254,972.88                                                     | 2,957,700.84                                                           | 1,363,689.72                                                             |  |
| 12 April 2024           | 1,978,528.10                                                           | 925,402.27                                                               | 255,501.43                                                     | 2,979,424.75                                                           | 1,392,709.33                                                             |  |
| 19 April 2024           | 1,999,168.95                                                           | 943,089.76                                                               | 253,855.68                                                     | 2,979,310.69                                                           | 1,435,032.86                                                             |  |
| 26 April 2024           | 1,994,975.18                                                           | 918,473.08                                                               | 254,171.00                                                     | 2,994,950.73                                                           | 1,429,370.60                                                             |  |
| 03 May 2024             | 2,021,307.26                                                           | 919,669.24                                                               | 256,039.71                                                     | 3,019,158.68                                                           | 1,423,389.00                                                             |  |
| 10 May 2024             | 2,014,484.25                                                           | 942,551.20                                                               | 252,161.99                                                     | 3,021,703.77                                                           | 1,446,989.99                                                             |  |
| 17 May 2024             | 2,053,581.05                                                           | 950,839.45                                                               | 255,404.79                                                     | 3,077,468.03                                                           | 1,446,810.10                                                             |  |
| 24 May 2024             | 2,051,680.34                                                           | 954,234.01                                                               | 252,798.74                                                     | 3,094,197.51                                                           | 1,436,785.03                                                             |  |
| 31 May 2024             | 2,026,156.63                                                           | 929,216.47                                                               | 251,334.73                                                     | 3,095,935.84                                                           | 1,428,726.37                                                             |  |
| 07 June 2024            | 2,033,529.59                                                           | 959,304.08                                                               | 252,658.47                                                     | 3,141,716.00                                                           | 1,457,905.13                                                             |  |
| 14 June 2024            | 2,061,984.53                                                           | 977,878.15                                                               | 253,994.90                                                     | 3,176,620.27                                                           | 1,506,375.69                                                             |  |
| 21 June 2024            | 2,011,387.38                                                           | 978,770.42                                                               | 252,899.74                                                     | 3,159,958.92                                                           | 1,489,455.26                                                             |  |
| 28 June 2024            | 2,009,637.62                                                           | 959,945.71                                                               | 252,466.49                                                     | 3,121,536.64                                                           | 1,479,618.22                                                             |  |
| 05 July 2024            | 2,009,433.03                                                           | 978,082.11                                                               | 253,144.30                                                     | 3,146,044.46                                                           | 1,494,775.04                                                             |  |
| 12 July 2024            | 2,023,814.80                                                           | 1,002,308.32                                                             | 255,095.24                                                     | 3,163,826.20                                                           | 1,504,388.27                                                             |  |
| 19 July 2024            | 2,030,354.19                                                           | 1,028,249.45                                                             | 253,106.64                                                     | 3,177,181.81                                                           | 1,539,440.18                                                             |  |
| 26 July 2024            | 2,021,874.64                                                           | 1,046,155.17                                                             | 252,351.75                                                     | 3,171,091.05                                                           | 1,532,600.43                                                             |  |
| 02 August 2024          | 2,041,473.54                                                           | 1,098,253.76                                                             | 252,674.86                                                     | 3,207,919.08                                                           | 1,532,924.26                                                             |  |
| 09 August 2024          | 2,056,373.15                                                           | 1,161,047.61                                                             | 254,526.88                                                     | 3,224,967.50                                                           | 1,676,048.96                                                             |  |
| 16 August 2024          | 2,060,262.49                                                           | 1,174,755.52                                                             | 257,040.91                                                     | 3,271,029.50                                                           | 1,648,167.69                                                             |  |
| 23 August 2024          | 2,005,615.56                                                           | 1,167,706.62                                                             | 283,621.78                                                     | 3,220,319.61                                                           | 1,613,954.06                                                             |  |
| 30 August 2024          | 1,990,154.64                                                           | 1,162,095.06                                                             | 239,329.75                                                     | 3,163,233.39                                                           | 1,606,221.78                                                             |  |
| 06 September 2024       | 2,022,137.94                                                           | 1,181,822.07                                                             | 235,450.19                                                     | 3,214,340.48                                                           | 1,649,141.34                                                             |  |
| 13 September 2024       | 2,052,661.12                                                           | 1,212,350.39                                                             | 232,118.68                                                     | 3,268,602.22                                                           | 1,660,908.82                                                             |  |
| 20 September 2024       | 2,058,795.52                                                           | 1,262,253.27                                                             | 232,622.21                                                     | 3,251,115.69                                                           | 1,670,755.23                                                             |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 28 March 2024           | 127,101.61                                                      | 1,013,638.28                                                            | 856,645.19                                                                | 30,849.98                                                        | 130,620.16                                                               |
| 05 April 2024           | 128,245.45                                                      | 1,018,531.65                                                            | 860,899.31                                                                | 32,575.82                                                        | 131,434.89                                                               |
| 12 April 2024           | 128,224.10                                                      | 1,023,763.19                                                            | 909,384.52                                                                | 32,425.13                                                        | 132,583.84                                                               |
| 19 April 2024           | 126,480.54                                                      | 1,023,648.22                                                            | 920,077.02                                                                | 32,196.99                                                        | 132,190.37                                                               |
| 26 April 2024           | 126,486.87                                                      | 1,027,072.40                                                            | 930,621.65                                                                | 32,104.80                                                        | 132,700.79                                                               |
| 03 May 2024             | 128,740.46                                                      | 1,045,251.58                                                            | 914,520.63                                                                | 32,099.34                                                        | 133,642.94                                                               |
| 10 May 2024             | 128,059.58                                                      | 1,047,986.96                                                            | 928,631.24                                                                | 32,182.08                                                        | 136,666.19                                                               |
| 17 May 2024             | 129,418.23                                                      | 1,072,553.41                                                            | 935,641.78                                                                | 32,087.72                                                        | 136,944.48                                                               |
| 24 May 2024             | 128,393.14                                                      | 1,070,545.06                                                            | 917,655.94                                                                | 31,574.84                                                        | 136,803.48                                                               |
| 31 May 2024             | 128,116.29                                                      | 1,080,592.54                                                            | 927,664.19                                                                | 31,250.99                                                        | 136,723.81                                                               |
| 07 June 2024            | 127,846.50                                                      | 1,106,952.96                                                            | 923,131.81                                                                | 31,675.22                                                        | 137,726.53                                                               |
| 14 June 2024            | 127,484.75                                                      | 1,123,079.14                                                            | 956,532.59                                                                | 31,554.42                                                        | 140,909.69                                                               |
| 21 June 2024            | 126,844.71                                                      | 1,018,613.53                                                            | 933,367.94                                                                | 31,100.54                                                        | 125,293.70                                                               |
| 28 June 2024            | 126,753.87                                                      | 1,018,248.06                                                            | 922,633.00                                                                | 30,580.92                                                        | 125,170.33                                                               |
| 05 July 2024            | 126,414.34                                                      | 1,027,936.30                                                            | 931,766.81                                                                | 30,542.85                                                        | 125,131.01                                                               |
| 12 July 2024            | 127,405.42                                                      | 1,035,696.99                                                            | 940,173.65                                                                | 30,815.31                                                        | 126,286.31                                                               |
| 19 July 2024            | 127,614.89                                                      | 1,043,462.89                                                            | 966,461.46                                                                | 30,923.33                                                        | 128,318.87                                                               |
| 26 July 2024            | 125,766.82                                                      | 1,038,504.07                                                            | 967,078.86                                                                | 30,472.96                                                        | 127,410.14                                                               |
| 02 August 2024          | 126,183.94                                                      | 1,050,873.01                                                            | 955,885.78                                                                | 30,342.27                                                        | 128,777.19                                                               |
| 09 August 2024          | 127,874.58                                                      | 1,059,886.60                                                            | 1,028,393.10                                                              | 31,646.33                                                        | 128,901.03                                                               |
| 16 August 2024          | 128,461.82                                                      | 1,077,238.58                                                            | 1,035,386.92                                                              | 31,913.34                                                        | 131,679.62                                                               |
| 23 August 2024          | 143,066.51                                                      | 1,056,811.24                                                            | 1,026,089.93                                                              | 34,332.73                                                        | 131,639.85                                                               |
| 30 August 2024          | 119,055.40                                                      | 1,036,058.77                                                            | 993,507.01                                                                | 30,014.33                                                        | 131,406.50                                                               |
| 06 September 2024       | 116,278.27                                                      | 1,063,550.49                                                            | 1,015,701.69                                                              | 29,672.20                                                        | 133,081.63                                                               |
| 13 September 2024       | 116,805.60                                                      | 1,103,491.78                                                            | 1,040,319.50                                                              | 29,247.31                                                        | 134,264.79                                                               |
| 20 September 2024       | 117,240.91                                                      | 995,205.24                                                              | 1,028,362.02                                                              | 29,536.99                                                        | 124,878.25                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
| As At                   | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 28 March 2024           | 149,812.53                                                                 | 15,735.69                                                        | 58,675.32                                                                | 106,328.70                                                                 | 11,742.01                                                     |
| 05 April 2024           | 154,821.65                                                                 | 17,087.85                                                        | 59,976.63                                                                | 110,954.85                                                                 | 13,636.96                                                     |
| 12 April 2024           | 155,292.96                                                                 | 16,550.63                                                        | 59,802.14                                                                | 113,186.71                                                                 | 12,684.80                                                     |
| 19 April 2024           | 156,559.08                                                                 | 16,369.67                                                        | 59,187.30                                                                | 117,611.51                                                                 | 12,560.46                                                     |
| 26 April 2024           | 156,495.61                                                                 | 16,642.33                                                        | 59,587.07                                                                | 120,392.16                                                                 | 12,751.48                                                     |
| 03 May 2024             | 151,009.53                                                                 | 16,718.84                                                        | 59,758.40                                                                | 120,342.61                                                                 | 12,753.15                                                     |
| 10 May 2024             | 152,117.90                                                                 | 16,731.26                                                        | 59,575.47                                                                | 120,388.76                                                                 | 12,755.21                                                     |
| 17 May 2024             | 155,461.38                                                                 | 16,892.54                                                        | 59,779.73                                                                | 121,506.20                                                                 | 12,865.74                                                     |
| 24 May 2024             | 150,987.45                                                                 | 16,765.00                                                        | 58,736.41                                                                | 121,372.18                                                                 | 12,741.32                                                     |
| 31 May 2024             | 152,667.57                                                                 | 16,690.23                                                        | 58,765.41                                                                | 120,955.55                                                                 | 12,723.32                                                     |
| 07 June 2024            | 155,358.03                                                                 | 16,534.47                                                        | 58,780.19                                                                | 121,967.57                                                                 | 12,929.97                                                     |
| 14 June 2024            | 160,399.87                                                                 | 16,133.97                                                        | 58,544.55                                                                | 123,246.01                                                                 | 12,481.76                                                     |
| 21 June 2024            | 153,363.08                                                                 | 16,203.89                                                        | 58,427.26                                                                | 123,377.57                                                                 | 12,432.08                                                     |
| 28 June 2024            | 152,398.54                                                                 | 16,125.61                                                        | 57,827.16                                                                | 128,546.10                                                                 | 12,374.22                                                     |
| 05 July 2024            | 155,390.70                                                                 | 16,191.53                                                        | 58,245.14                                                                | 125,978.90                                                                 | 12,435.85                                                     |
| 12 July 2024            | 155,655.62                                                                 | 16,554.56                                                        | 58,417.95                                                                | 127,410.81                                                                 | 12,532.15                                                     |
| 19 July 2024            | 161,041.06                                                                 | 16,440.27                                                        | 58,245.86                                                                | 129,980.81                                                                 | 12,551.16                                                     |
| 26 July 2024            | 163,109.63                                                                 | 16,167.64                                                        | 57,656.87                                                                | 132,331.19                                                                 | 12,369.15                                                     |
| 02 August 2024          | 161,103.11                                                                 | 16,109.49                                                        | 57,980.63                                                                | 129,469.95                                                                 | 12,272.27                                                     |
| 09 August 2024          | 180,394.18                                                                 | 16,266.80                                                        | 58,207.22                                                                | 138,443.25                                                                 | 12,365.94                                                     |
| 16 August 2024          | 176,905.15                                                                 | 16,275.33                                                        | 58,273.07                                                                | 140,546.77                                                                 | 12,669.69                                                     |
| 23 August 2024          | 177,727.76                                                                 | 16,909.55                                                        | 58,022.56                                                                | 141,173.53                                                                 | 12,825.67                                                     |
| 30 August 2024          | 173,915.00                                                                 | 16,166.41                                                        | 57,591.41                                                                | 140,200.39                                                                 | 12,425.65                                                     |
| 06 September 2024       | 194,693.06                                                                 | 15,946.10                                                        | 57,629.45                                                                | 140,990.07                                                                 | 12,690.34                                                     |
| 13 September 2024       | 198,230.31                                                                 | 15,777.28                                                        | 57,826.78                                                                | 140,658.18                                                                 | 12,645.86                                                     |
| 20 September 2024       | 186,154.73                                                                 | 15,913.76                                                        | 57,680.20                                                                | 142,631.35                                                                 | 12,723.59                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 28 March 2024           | 67,240.09                                                             | 155,511.16                                                              | 558,502                                 | 18,533                                       | 353,896                                                 |
| 05 April 2024           | 65,839.25                                                             | 161,820.95                                                              | 559,523                                 | 18,404                                       | 354,503                                                 |
| 12 April 2024           | 65,981.83                                                             | 160,349.11                                                              | 565,283                                 | 18,294                                       | 357,886                                                 |
| 19 April 2024           | 65,559.40                                                             | 162,410.80                                                              | 570,398                                 | 18,245                                       | 359,945                                                 |
| 26 April 2024           | 66,052.47                                                             | 166,366.79                                                              | 568,049                                 | 18,278                                       | 357,971                                                 |
| 03 May 2024             | 66,558.20                                                             | 162,459.44                                                              | 568,718                                 | 18,412                                       | 359,317                                                 |
| 10 May 2024             | 66,853.58                                                             | 163,546.79                                                              | 567,756                                 | 18,045                                       | 356,752                                                 |
| 17 May 2024             | 67,965.49                                                             | 164,908.44                                                              | 569,824                                 | 18,046                                       | 358,759                                                 |
| 24 May 2024             | 67,717.18                                                             | 164,511.84                                                              | 572,225                                 | 18,074                                       | 360,296                                                 |
| 31 May 2024             | 67,899.00                                                             | 168,612.53                                                              | 568,473                                 | 18,052                                       | 355,910                                                 |
| 07 June 2024            | 68,260.94                                                             | 165,276.91                                                              | 571,260                                 | 18,148                                       | 356,206                                                 |
| 14 June 2024            | 67,689.90                                                             | 173,873.43                                                              | 576,624                                 | 18,011                                       | 358,465                                                 |
| 21 June 2024            | 67,636.66                                                             | 169,117.13                                                              | 573,653                                 | 17,989                                       | 356,355                                                 |
| 28 June 2024            | 67,976.38                                                             | 177,878.29                                                              | 564,142                                 | 18,067                                       | 354,817                                                 |
| 05 July 2024            | 68,281.91                                                             | 181,521.86                                                              | 566,985                                 | 18,046                                       | 355,993                                                 |
| 12 July 2024            | 68,656.09                                                             | 171,540.94                                                              | 570,731                                 | 18,113                                       | 357,418                                                 |
| 19 July 2024            | 69,073.41                                                             | 175,251.96                                                              | 573,357                                 | 18,066                                       | 357,504                                                 |
| 26 July 2024            | 68,678.83                                                             | 175,156.49                                                              | 570,146                                 | 18,112                                       | 357,317                                                 |
| 02 August 2024          | 68,619.88                                                             | 177,050.52                                                              | 572,833                                 | 18,189                                       | 358,771                                                 |
| 09 August 2024          | 68,097.49                                                             | 214,009.61                                                              | 577,400                                 | 18,225                                       | 360,068                                                 |
| 16 August 2024          | 68,411.33                                                             | 211,373.11                                                              | 580,311                                 | 18,317                                       | 361,306                                                 |
| 23 August 2024          | 71,023.16                                                             | 193,385.16                                                              | 576,891                                 | 19,594                                       | 355,016                                                 |
| 30 August 2024          | 71,279.78                                                             | 198,201.16                                                              | 565,146                                 | 17,247                                       | 347,685                                                 |
| 06 September 2024       | 75,853.10                                                             | 229,203.31                                                              | 570,167                                 | 17,172                                       | 350,662                                                 |
| 13 September 2024       | 76,210.34                                                             | 231,220.68                                                              | 572,560                                 | 17,138                                       | 354,198                                                 |
| 20 September 2024       | 76,706.19                                                             | 227,620.57                                                              | 571,212                                 | 17,094                                       | 351,192                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |  |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|--|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |  |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |  |
| 28 March 2024           | 186,074                                             | 14,329                                                        | 249,878                                                               | 155,883                                                                 | 4,204                                                             |  |
| 05 April 2024           | 186,616                                             | 14,289                                                        | 250,424                                                               | 156,750                                                                 | 4,115                                                             |  |
| 12 April 2024           | 189,104                                             | 14,309                                                        | 253,575                                                               | 158,817                                                                 | 3,985                                                             |  |
| 19 April 2024           | 192,208                                             | 14,290                                                        | 255,637                                                               | 161,349                                                                 | 3,955                                                             |  |
| 26 April 2024           | 191,801                                             | 14,332                                                        | 255,269                                                               | 160,451                                                                 | 3,946                                                             |  |
| 03 May 2024             | 190,989                                             | 14,320                                                        | 256,422                                                               | 159,812                                                                 | 4,092                                                             |  |
| 10 May 2024             | 192,959                                             | 14,347                                                        | 254,456                                                               | 161,736                                                                 | 3,698                                                             |  |
| 17 May 2024             | 193,020                                             | 14,306                                                        | 256,656                                                               | 161,867                                                                 | 3,740                                                             |  |
| 24 May 2024             | 193,856                                             | 14,365                                                        | 258,258                                                               | 162,591                                                                 | 3,709                                                             |  |
| 31 May 2024             | 194,512                                             | 14,345                                                        | 254,415                                                               | 163,386                                                                 | 3,707                                                             |  |
| 07 June 2024            | 196,907                                             | 14,273                                                        | 255,636                                                               | 165,400                                                                 | 3,875                                                             |  |
| 14 June 2024            | 200,149                                             | 14,216                                                        | 257,462                                                               | 167,735                                                                 | 3,795                                                             |  |
| 21 June 2024            | 199,309                                             | 14,214                                                        | 256,742                                                               | 167,648                                                                 | 3,775                                                             |  |
| 28 June 2024            | 191,258                                             | 14,199                                                        | 256,154                                                               | 159,668                                                                 | 3,868                                                             |  |
| 05 July 2024            | 192,947                                             | 14,217                                                        | 257,474                                                               | 160,932                                                                 | 3,829                                                             |  |
| 12 July 2024            | 195,200                                             | 14,296                                                        | 259,082                                                               | 162,905                                                                 | 3,817                                                             |  |
| 19 July 2024            | 197,788                                             | 14,224                                                        | 259,291                                                               | 164,005                                                                 | 3,842                                                             |  |
| 26 July 2024            | 194,718                                             | 14,263                                                        | 259,985                                                               | 160,119                                                                 | 3,849                                                             |  |
| 02 August 2024          | 195,873                                             | 14,316                                                        | 261,252                                                               | 160,623                                                                 | 3,873                                                             |  |
| 09 August 2024          | 199,107                                             | 14,383                                                        | 262,527                                                               | 165,166                                                                 | 3,842                                                             |  |
| 16 August 2024          | 200,688                                             | 14,464                                                        | 263,713                                                               | 166,342                                                                 | 3,853                                                             |  |
| 23 August 2024          | 202,281                                             | 15,699                                                        | 260,814                                                               | 167,452                                                                 | 3,895                                                             |  |
| 30 August 2024          | 200,214                                             | 13,349                                                        | 258,126                                                               | 165,958                                                                 | 3,898                                                             |  |
| 06 September 2024       | 202,333                                             | 13,229                                                        | 261,157                                                               | 167,461                                                                 | 3,943                                                             |  |
| 13 September 2024       | 201,224                                             | 13,272                                                        | 264,285                                                               | 166,026                                                                 | 3,867                                                             |  |
| 20 September 2024       | 202,926                                             | 13,227                                                        | 262,325                                                               | 167,346                                                                 | 3,868                                                             |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 28 March 2024           | 104,018                                                                   | 30,191                                                                      | 3,164                                           | 17,877                                                  | 101,842                                                   |
| 05 April 2024           | 104,079                                                                   | 29,866                                                                      | 3,172                                           | 17,843                                                  | 101,852                                                   |
| 12 April 2024           | 104,311                                                                   | 30,287                                                                      | 3,171                                           | 17,876                                                  | 103,072                                                   |
| 19 April 2024           | 104,308                                                                   | 30,860                                                                      | 3,154                                           | 17,836                                                  | 104,255                                                   |
| 26 April 2024           | 102,702                                                                   | 31,350                                                                      | 3,149                                           | 17,749                                                  | 105,065                                                   |
| 03 May 2024             | 102,896                                                                   | 31,177                                                                      | 3,160                                           | 17,759                                                  | 104,143                                                   |
| 10 May 2024             | 102,296                                                                   | 31,223                                                                      | 3,137                                           | 17,705                                                  | 105,139                                                   |
| 17 May 2024             | 102,103                                                                   | 31,153                                                                      | 3,140                                           | 17,599                                                  | 104,827                                                   |
| 24 May 2024             | 102,038                                                                   | 31,265                                                                      | 3,121                                           | 17,591                                                  | 104,843                                                   |
| 31 May 2024             | 101,496                                                                   | 31,126                                                                      | 3,110                                           | 17,579                                                  | 105,560                                                   |
| 07 June 2024            | 100,571                                                                   | 31,507                                                                      | 3,240                                           | 17,577                                                  | 105,927                                                   |
| 14 June 2024            | 101,003                                                                   | 32,414                                                                      | 3,230                                           | 17,691                                                  | 107,783                                                   |
| 21 June 2024            | 99,613                                                                    | 31,661                                                                      | 3,207                                           | 17,510                                                  | 107,066                                                   |
| 28 June 2024            | 98,664                                                                    | 31,591                                                                      | 3,295                                           | 17,541                                                  | 107,820                                                   |
| 05 July 2024            | 98,519                                                                    | 32,015                                                                      | 3,245                                           | 17,556                                                  | 108,219                                                   |
| 12 July 2024            | 98,336                                                                    | 32,296                                                                      | 3,315                                           | 17,643                                                  | 109,029                                                   |
| 19 July 2024            | 98,213                                                                    | 33,783                                                                      | 3,268                                           | 17,718                                                  | 110,100                                                   |
| 26 July 2024            | 97,332                                                                    | 34,599                                                                      | 3,297                                           | 17,697                                                  | 110,983                                                   |
| 02 August 2024          | 97,519                                                                    | 35,251                                                                      | 3,272                                           | 17,764                                                  | 111,999                                                   |
| 09 August 2024          | 97,542                                                                    | 33,941                                                                      | 3,303                                           | 17,870                                                  | 113,891                                                   |
| 16 August 2024          | 97,593                                                                    | 34,347                                                                      | 3,248                                           | 17,912                                                  | 114,099                                                   |
| 23 August 2024          | 94,203                                                                    | 34,830                                                                      | 3,241                                           | 17,954                                                  | 113,729                                                   |
| 30 August 2024          | 89,560                                                                    | 34,256                                                                      | 3,269                                           | 17,964                                                  | 114,333                                                   |
| 06 September 2024       | 89,505                                                                    | 34,872                                                                      | 3,308                                           | 17,983                                                  | 114,720                                                   |
| 13 September 2024       | 89,913                                                                    | 35,198                                                                      | 3,261                                           | 18,052                                                  | 116,457                                                   |
| 20 September 2024       | 88,867                                                                    | 35,580                                                                      | 3,270                                           | 18,006                                                  | 117,181                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 28 March 2024           | 0                                                     | 89,649                                                        | 203                                                             | 260                                                   | 15,659                                                        |
| 05 April 2024           | 0                                                     | 89,956                                                        | 203                                                             | 251                                                   | 15,818                                                        |
| 12 April 2024           | 0                                                     | 90,784                                                        | 203                                                             | 211                                                   | 16,229                                                        |
| 19 April 2024           | 0                                                     | 91,813                                                        | 203                                                             | 209                                                   | 16,389                                                        |
| 26 April 2024           | 0                                                     | 92,451                                                        | 203                                                             | 209                                                   | 16,566                                                        |
| 03 May 2024             | 0                                                     | 92,959                                                        | 201                                                             | 245                                                   | 16,746                                                        |
| 10 May 2024             | 0                                                     | 89,491                                                        | 197                                                             | 181                                                   | 16,847                                                        |
| 17 May 2024             | 0                                                     | 90,715                                                        | 193                                                             | 204                                                   | 17,033                                                        |
| 24 May 2024             | 0                                                     | 91,636                                                        | 193                                                             | 181                                                   | 17,185                                                        |
| 31 May 2024             | 0                                                     | 92,875                                                        | 193                                                             | 180                                                   | 17,345                                                        |
| 07 June 2024            | 0                                                     | 93,987                                                        | 193                                                             | 203                                                   | 17,477                                                        |
| 14 June 2024            | 0                                                     | 94,348                                                        | 193                                                             | 202                                                   | 17,505                                                        |
| 21 June 2024            | 0                                                     | 93,545                                                        | 193                                                             | 178                                                   | 17,583                                                        |
| 28 June 2024            | 0                                                     | 92,629                                                        | 193                                                             | 180                                                   | 17,783                                                        |
| 05 July 2024            | 0                                                     | 93,373                                                        | 193                                                             | 202                                                   | 17,977                                                        |
| 12 July 2024            | 0                                                     | 93,920                                                        | 193                                                             | 178                                                   | 17,897                                                        |
| 19 July 2024            | 0                                                     | 94,446                                                        | 193                                                             | 200                                                   | 18,172                                                        |
| 26 July 2024            | 0                                                     | 95,740                                                        | 194                                                             | 182                                                   | 18,442                                                        |
| 02 August 2024          | 0                                                     | 95,978                                                        | 194                                                             | 200                                                   | 18,362                                                        |
| 09 August 2024          | 0                                                     | 96,974                                                        | 194                                                             | 176                                                   | 18,491                                                        |
| 16 August 2024          | 0                                                     | 97,310                                                        | 194                                                             | 198                                                   | 18,433                                                        |
| 23 August 2024          | 0                                                     | 97,903                                                        | 194                                                             | 175                                                   | 18,549                                                        |
| 30 August 2024          | 0                                                     | 94,775                                                        | 194                                                             | 198                                                   | 18,613                                                        |
| 06 September 2024       | 0                                                     | 96,360                                                        | 194                                                             | 197                                                   | 18,855                                                        |
| 13 September 2024       | 0                                                     | 97,673                                                        | 194                                                             | 174                                                   | 18,877                                                        |
| 20 September 2024       | 0                                                     | 96,744                                                        | 194                                                             | 174                                                   | 18,986                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 28 March 2024           | 2,529                                                           | 9                                                     | 412                                                           | 1,847                                                           | 2,301                                              |
| 05 April 2024           | 2,533                                                           | 9                                                     | 412                                                           | 1,849                                                           | 2,297                                              |
| 12 April 2024           | 2,550                                                           | 9                                                     | 418                                                           | 1,872                                                           | 2,294                                              |
| 19 April 2024           | 2,565                                                           | 9                                                     | 405                                                           | 1,875                                                           | 2,285                                              |
| 26 April 2024           | 2,560                                                           | 9                                                     | 406                                                           | 1,878                                                           | 2,270                                              |
| 03 May 2024             | 2,572                                                           | 9                                                     | 409                                                           | 1,881                                                           | 2,263                                              |
| 10 May 2024             | 2,601                                                           | 9                                                     | 415                                                           | 1,906                                                           | 2,259                                              |
| 17 May 2024             | 2,623                                                           | 9                                                     | 410                                                           | 1,912                                                           | 2,251                                              |
| 24 May 2024             | 2,643                                                           | 9                                                     | 412                                                           | 1,896                                                           | 2,238                                              |
| 31 May 2024             | 2,663                                                           | 9                                                     | 401                                                           | 1,902                                                           | 2,224                                              |
| 07 June 2024            | 2,718                                                           | 9                                                     | 399                                                           | 1,889                                                           | 2,212                                              |
| 14 June 2024            | 2,720                                                           | 9                                                     | 404                                                           | 1,669                                                           | 2,208                                              |
| 21 June 2024            | 2,735                                                           | 9                                                     | 402                                                           | 1,605                                                           | 2,198                                              |
| 28 June 2024            | 2,712                                                           | 9                                                     | 402                                                           | 1,609                                                           | 2,186                                              |
| 05 July 2024            | 2,737                                                           | 9                                                     | 399                                                           | 1,616                                                           | 2,177                                              |
| 12 July 2024            | 2,721                                                           | 9                                                     | 407                                                           | 1,627                                                           | 2,159                                              |
| 19 July 2024            | 2,738                                                           | 9                                                     | 389                                                           | 1,637                                                           | 2,153                                              |
| 26 July 2024            | 2,750                                                           | 9                                                     | 390                                                           | 1,648                                                           | 2,150                                              |
| 02 August 2024          | 2,770                                                           | 9                                                     | 413                                                           | 1,674                                                           | 2,147                                              |
| 09 August 2024          | 2,805                                                           | 9                                                     | 390                                                           | 1,683                                                           | 2,143                                              |
| 16 August 2024          | 2,788                                                           | 9                                                     | 380                                                           | 1,701                                                           | 2,138                                              |
| 23 August 2024          | 2,801                                                           | 9                                                     | 378                                                           | 1,708                                                           | 3,483                                              |
| 30 August 2024          | 2,812                                                           | 9                                                     | 383                                                           | 1,719                                                           | 1,152                                              |
| 06 September 2024       | 2,830                                                           | 8                                                     | 354                                                           | 1,785                                                           | 1,113                                              |
| 13 September 2024       | 2,845                                                           | 8                                                     | 351                                                           | 1,787                                                           | 1,107                                              |
| 20 September 2024       | 2,845                                                           | 8                                                     | 349                                                           | 1,753                                                           | 1,097                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 28 March 2024           | 3,803                                                         | 25,298                                                          | 6,075                                                 | 79,149                                                        | 36                                                              |
| 05 April 2024           | 3,815                                                         | 25,123                                                          | 6,057                                                 | 78,807                                                        | 36                                                              |
| 12 April 2024           | 3,820                                                         | 25,868                                                          | 6,085                                                 | 79,853                                                        | 36                                                              |
| 19 April 2024           | 3,810                                                         | 26,865                                                          | 6,059                                                 | 80,309                                                        | 36                                                              |
| 26 April 2024           | 3,805                                                         | 27,502                                                          | 6,114                                                 | 80,505                                                        | 36                                                              |
| 03 May 2024             | 3,789                                                         | 27,073                                                          | 6,095                                                 | 80,763                                                        | 36                                                              |
| 10 May 2024             | 3,783                                                         | 27,306                                                          | 6,099                                                 | 81,329                                                        | 36                                                              |
| 17 May 2024             | 3,774                                                         | 27,537                                                          | 6,076                                                 | 81,731                                                        | 36                                                              |
| 24 May 2024             | 3,722                                                         | 27,696                                                          | 6,106                                                 | 82,031                                                        | 36                                                              |
| 31 May 2024             | 3,733                                                         | 26,784                                                          | 6,068                                                 | 82,511                                                        | 36                                                              |
| 07 June 2024            | 3,727                                                         | 27,518                                                          | 6,025                                                 | 83,307                                                        | 36                                                              |
| 14 June 2024            | 3,729                                                         | 28,403                                                          | 5,996                                                 | 83,715                                                        | 36                                                              |
| 21 June 2024            | 3,724                                                         | 28,613                                                          | 6,027                                                 | 83,944                                                        | 37                                                              |
| 28 June 2024            | 3,717                                                         | 27,621                                                          | 6,047                                                 | 83,761                                                        | 37                                                              |
| 05 July 2024            | 3,720                                                         | 28,213                                                          | 6,066                                                 | 83,358                                                        | 37                                                              |
| 12 July 2024            | 3,725                                                         | 28,732                                                          | 6,084                                                 | 83,666                                                        | 37                                                              |
| 19 July 2024            | 3,735                                                         | 29,488                                                          | 6,065                                                 | 82,441                                                        | 37                                                              |
| 26 July 2024            | 3,695                                                         | 30,567                                                          | 6,117                                                 | 81,956                                                        | 37                                                              |
| 02 August 2024          | 3,701                                                         | 29,870                                                          | 6,148                                                 | 82,359                                                        | 37                                                              |
| 09 August 2024          | 3,703                                                         | 30,765                                                          | 6,171                                                 | 81,540                                                        | 35                                                              |
| 16 August 2024          | 3,699                                                         | 31,425                                                          | 6,246                                                 | 81,786                                                        | 35                                                              |
| 23 August 2024          | 3,372                                                         | 32,770                                                          | 6,273                                                 | 82,414                                                        | 37                                                              |
| 30 August 2024          | 3,166                                                         | 29,666                                                          | 6,239                                                 | 82,470                                                        | 35                                                              |
| 06 September 2024       | 3,135                                                         | 30,422                                                          | 6,164                                                 | 82,588                                                        | 33                                                              |
| 13 September 2024       | 3,136                                                         | 30,389                                                          | 6,216                                                 | 83,141                                                        | 33                                                              |
| 20 September 2024       | 3,093                                                         | 30,948                                                          | 6,193                                                 | 82,592                                                        | 33                                                              |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 28 March 2024           | 6,725                                                    | 147,347                                                          | 54,319                                                             | 3,997                                                        | 81,367                                                               |
| 05 April 2024           | 6,619                                                    | 147,853                                                          | 55,020                                                             | 4,001                                                        | 80,706                                                               |
| 12 April 2024           | 6,525                                                    | 148,907                                                          | 55,503                                                             | 3,978                                                        | 81,332                                                               |
| 19 April 2024           | 6,530                                                    | 149,384                                                          | 56,409                                                             | 3,981                                                        | 81,507                                                               |
| 26 April 2024           | 6,528                                                    | 146,491                                                          | 54,557                                                             | 4,039                                                        | 81,508                                                               |
| 03 May 2024             | 6,641                                                    | 146,894                                                          | 55,083                                                             | 4,050                                                        | 81,444                                                               |
| 10 May 2024             | 6,361                                                    | 147,183                                                          | 55,774                                                             | 3,998                                                        | 81,162                                                               |
| 17 May 2024             | 6,367                                                    | 147,498                                                          | 55,892                                                             | 4,015                                                        | 81,156                                                               |
| 24 May 2024             | 6,420                                                    | 147,720                                                          | 56,549                                                             | 4,041                                                        | 81,463                                                               |
| 31 May 2024             | 6,462                                                    | 141,467                                                          | 57,374                                                             | 4,026                                                        | 81,971                                                               |
| 07 June 2024            | 6,460                                                    | 139,734                                                          | 58,626                                                             | 4,023                                                        | 82,145                                                               |
| 14 June 2024            | 6,367                                                    | 141,075                                                          | 59,345                                                             | 3,959                                                        | 82,108                                                               |
| 21 June 2024            | 6,372                                                    | 139,649                                                          | 59,060                                                             | 3,933                                                        | 82,785                                                               |
| 28 June 2024            | 6,352                                                    | 138,986                                                          | 51,266                                                             | 3,968                                                        | 82,521                                                               |
| 05 July 2024            | 6,348                                                    | 139,610                                                          | 51,932                                                             | 3,980                                                        | 82,670                                                               |
| 12 July 2024            | 6,370                                                    | 140,161                                                          | 52,861                                                             | 3,999                                                        | 82,903                                                               |
| 19 July 2024            | 6,373                                                    | 140,603                                                          | 53,595                                                             | 3,994                                                        | 82,973                                                               |
| 26 July 2024            | 6,359                                                    | 139,398                                                          | 48,539                                                             | 4,012                                                        | 82,772                                                               |
| 02 August 2024          | 6,415                                                    | 140,194                                                          | 49,330                                                             | 4,046                                                        | 82,921                                                               |
| 09 August 2024          | 6,425                                                    | 141,101                                                          | 49,734                                                             | 4,087                                                        | 83,297                                                               |
| 16 August 2024          | 6,480                                                    | 141,786                                                          | 50,446                                                             | 4,103                                                        | 83,233                                                               |
| 23 August 2024          | 6,414                                                    | 134,447                                                          | 51,042                                                             | 4,269                                                        | 81,718                                                               |
| 30 August 2024          | 6,381                                                    | 130,316                                                          | 51,455                                                             | 3,958                                                        | 81,557                                                               |
| 06 September 2024       | 6,383                                                    | 131,389                                                          | 52,350                                                             | 3,865                                                        | 82,052                                                               |
| 13 September 2024       | 6,373                                                    | 132,970                                                          | 49,519                                                             | 3,794                                                        | 82,185                                                               |
| 20 September 2024       | 6,353                                                    | 131,424                                                          | 49,973                                                             | 3,767                                                        | 83,026                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 28 March 2024           | 32,942                                                                 | 2,837                                                         | 58,145                                                                | 25,390                                                                  | 5,917                                                         |
| 05 April 2024           | 33,067                                                                 | 2,834                                                         | 58,242                                                                | 25,398                                                                  | 5,881                                                         |
| 12 April 2024           | 33,339                                                                 | 2,832                                                         | 58,791                                                                | 25,715                                                                  | 5,883                                                         |
| 19 April 2024           | 34,030                                                                 | 2,834                                                         | 59,457                                                                | 25,953                                                                  | 5,860                                                         |
| 26 April 2024           | 34,533                                                                 | 2,830                                                         | 58,675                                                                | 25,570                                                                  | 5,840                                                         |
| 03 May 2024             | 34,687                                                                 | 2,827                                                         | 58,816                                                                | 25,490                                                                  | 5,867                                                         |
| 10 May 2024             | 35,250                                                                 | 2,780                                                         | 58,303                                                                | 25,639                                                                  | 5,773                                                         |
| 17 May 2024             | 35,473                                                                 | 2,756                                                         | 58,529                                                                | 25,604                                                                  | 5,778                                                         |
| 24 May 2024             | 36,089                                                                 | 2,740                                                         | 58,583                                                                | 25,505                                                                  | 5,803                                                         |
| 31 May 2024             | 36,403                                                                 | 2,774                                                         | 57,527                                                                | 25,234                                                                  | 5,763                                                         |
| 07 June 2024            | 36,751                                                                 | 2,795                                                         | 57,380                                                                | 25,526                                                                  | 5,801                                                         |
| 14 June 2024            | 37,215                                                                 | 2,787                                                         | 57,733                                                                | 25,884                                                                  | 5,797                                                         |
| 21 June 2024            | 36,818                                                                 | 2,785                                                         | 58,125                                                                | 26,309                                                                  | 5,831                                                         |
| 28 June 2024            | 34,786                                                                 | 2,791                                                         | 58,036                                                                | 25,118                                                                  | 5,859                                                         |
| 05 July 2024            | 34,888                                                                 | 2,788                                                         | 58,039                                                                | 25,271                                                                  | 5,874                                                         |
| 12 July 2024            | 35,202                                                                 | 2,798                                                         | 58,170                                                                | 25,646                                                                  | 5,881                                                         |
| 19 July 2024            | 35,595                                                                 | 2,810                                                         | 57,901                                                                | 26,062                                                                  | 5,853                                                         |
| 26 July 2024            | 35,816                                                                 | 2,826                                                         | 57,613                                                                | 26,016                                                                  | 5,881                                                         |
| 02 August 2024          | 36,436                                                                 | 2,837                                                         | 58,016                                                                | 26,330                                                                  | 5,892                                                         |
| 09 August 2024          | 37,002                                                                 | 2,802                                                         | 57,679                                                                | 26,554                                                                  | 5,911                                                         |
| 16 August 2024          | 37,455                                                                 | 2,833                                                         | 57,785                                                                | 26,898                                                                  | 5,948                                                         |
| 23 August 2024          | 37,627                                                                 | 3,042                                                         | 56,021                                                                | 27,175                                                                  | 6,383                                                         |
| 30 August 2024          | 37,861                                                                 | 2,683                                                         | 55,701                                                                | 26,864                                                                  | 5,597                                                         |
| 06 September 2024       | 38,143                                                                 | 2,688                                                         | 56,103                                                                | 27,182                                                                  | 5,591                                                         |
| 13 September 2024       | 37,642                                                                 | 2,765                                                         | 56,531                                                                | 27,138                                                                  | 5,583                                                         |
| 20 September 2024       | 38,224                                                                 | 2,774                                                         | 59,557                                                                | 27,975                                                                  | 5,594                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 28 March 2024           | 135,707                                                               | 64,976                                                                  | 3,347                                                          | 61,767                                                                 | 42,799                                                                   |
| 05 April 2024           | 136,054                                                               | 65,400                                                                  | 3,292                                                          | 62,452                                                                 | 42,737                                                                   |
| 12 April 2024           | 137,222                                                               | 66,340                                                                  | 3,264                                                          | 63,253                                                                 | 43,285                                                                   |
| 19 April 2024           | 137,847                                                               | 67,910                                                                  | 3,238                                                          | 63,683                                                                 | 43,543                                                                   |
| 26 April 2024           | 137,440                                                               | 66,910                                                                  | 3,226                                                          | 62,975                                                                 | 43,722                                                                   |
| 03 May 2024             | 137,827                                                               | 66,873                                                                  | 3,273                                                          | 63,728                                                                 | 43,313                                                                   |
| 10 May 2024             | 135,914                                                               | 67,468                                                                  | 3,187                                                          | 63,767                                                                 | 43,701                                                                   |
| 17 May 2024             | 136,868                                                               | 67,361                                                                  | 3,184                                                          | 64,527                                                                 | 43,644                                                                   |
| 24 May 2024             | 137,663                                                               | 67,568                                                                  | 3,187                                                          | 64,895                                                                 | 43,769                                                                   |
| 31 May 2024             | 133,791                                                               | 67,987                                                                  | 3,195                                                          | 64,863                                                                 | 43,967                                                                   |
| 07 June 2024            | 133,375                                                               | 69,062                                                                  | 3,219                                                          | 65,511                                                                 | 44,448                                                                   |
| 14 June 2024            | 134,053                                                               | 70,102                                                                  | 3,190                                                          | 66,555                                                                 | 45,358                                                                   |
| 21 June 2024            | 135,181                                                               | 70,552                                                                  | 3,172                                                          | 63,250                                                                 | 44,660                                                                   |
| 28 June 2024            | 134,116                                                               | 65,805                                                                  | 3,195                                                          | 62,987                                                                 | 44,419                                                                   |
| 05 July 2024            | 134,730                                                               | 66,524                                                                  | 3,146                                                          | 63,417                                                                 | 44,952                                                                   |
| 12 July 2024            | 135,057                                                               | 67,341                                                                  | 3,168                                                          | 64,105                                                                 | 45,540                                                                   |
| 19 July 2024            | 134,835                                                               | 68,433                                                                  | 3,156                                                          | 64,509                                                                 | 46,030                                                                   |
| 26 July 2024            | 134,801                                                               | 65,964                                                                  | 3,153                                                          | 64,832                                                                 | 45,096                                                                   |
| 02 August 2024          | 135,269                                                               | 66,551                                                                  | 3,166                                                          | 65,195                                                                 | 44,894                                                                   |
| 09 August 2024          | 135,665                                                               | 67,639                                                                  | 3,174                                                          | 65,935                                                                 | 45,196                                                                   |
| 16 August 2024          | 136,367                                                               | 68,153                                                                  | 3,174                                                          | 66,400                                                                 | 45,529                                                                   |
| 23 August 2024          | 134,208                                                               | 68,678                                                                  | 3,464                                                          | 65,756                                                                 | 46,100                                                                   |
| 30 August 2024          | 131,360                                                               | 68,358                                                                  | 2,911                                                          | 61,742                                                                 | 45,037                                                                   |
| 06 September 2024       | 132,370                                                               | 69,284                                                                  | 2,924                                                          | 62,593                                                                 | 45,485                                                                   |
| 13 September 2024       | 133,479                                                               | 67,323                                                                  | 2,900                                                          | 64,297                                                                 | 46,585                                                                   |
| 20 September 2024       | 133,407                                                               | 68,852                                                                  | 2,877                                                          | 58,303                                                                 | 45,638                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 28 March 2024           | 1,139                                                           | 7,993                                                                   | 6,315                                                                     | 635                                                             | 4,304                                                                   |
| 05 April 2024           | 1,126                                                           | 8,079                                                                   | 6,370                                                                     | 631                                                             | 4,338                                                                   |
| 12 April 2024           | 1,108                                                           | 8,285                                                                   | 6,600                                                                     | 621                                                             | 4,344                                                                   |
| 19 April 2024           | 1,106                                                           | 8,434                                                                   | 6,651                                                                     | 620                                                             | 4,334                                                                   |
| 26 April 2024           | 1,110                                                           | 8,324                                                                   | 6,731                                                                     | 619                                                             | 4,327                                                                   |
| 03 May 2024             | 1,124                                                           | 8,389                                                                   | 6,523                                                                     | 627                                                             | 4,345                                                                   |
| 10 May 2024             | 1,096                                                           | 8,498                                                                   | 6,719                                                                     | 607                                                             | 4,327                                                                   |
| 17 May 2024             | 1,100                                                           | 8,505                                                                   | 6,695                                                                     | 604                                                             | 4,342                                                                   |
| 24 May 2024             | 1,099                                                           | 8,503                                                                   | 6,610                                                                     | 602                                                             | 4,321                                                                   |
| 31 May 2024             | 1,092                                                           | 8,557                                                                   | 6,622                                                                     | 599                                                             | 4,309                                                                   |
| 07 June 2024            | 1,100                                                           | 8,609                                                                   | 6,770                                                                     | 598                                                             | 4,300                                                                   |
| 14 June 2024            | 1,096                                                           | 8,880                                                                   | 6,999                                                                     | 588                                                             | 4,275                                                                   |
| 21 June 2024            | 1,089                                                           | 7,864                                                                   | 6,530                                                                     | 587                                                             | 4,280                                                                   |
| 28 June 2024            | 1,080                                                           | 8,001                                                                   | 6,609                                                                     | 584                                                             | 4,265                                                                   |
| 05 July 2024            | 1,080                                                           | 7,944                                                                   | 6,625                                                                     | 585                                                             | 4,274                                                                   |
| 12 July 2024            | 1,079                                                           | 7,983                                                                   | 6,671                                                                     | 593                                                             | 4,244                                                                   |
| 19 July 2024            | 1,071                                                           | 8,023                                                                   | 6,726                                                                     | 588                                                             | 4,262                                                                   |
| 26 July 2024            | 1,067                                                           | 8,035                                                                   | 6,722                                                                     | 586                                                             | 4,255                                                                   |
| 02 August 2024          | 1,066                                                           | 8,144                                                                   | 6,660                                                                     | 586                                                             | 4,244                                                                   |
| 09 August 2024          | 1,077                                                           | 8,210                                                                   | 6,944                                                                     | 581                                                             | 4,252                                                                   |
| 16 August 2024          | 1,077                                                           | 8,289                                                                   | 6,842                                                                     | 577                                                             | 4,221                                                                   |
| 23 August 2024          | 1,213                                                           | 8,154                                                                   | 6,960                                                                     | 607                                                             | 4,161                                                                   |
| 30 August 2024          | 958                                                             | 8,198                                                                   | 6,703                                                                     | 557                                                             | 4,110                                                                   |
| 06 September 2024       | 961                                                             | 8,331                                                                   | 6,785                                                                     | 556                                                             | 4,139                                                                   |
| 13 September 2024       | 959                                                             | 8,471                                                                   | 6,912                                                                     | 552                                                             | 4,169                                                                   |
| 20 September 2024       | 945                                                             | 7,665                                                                   | 6,568                                                                     | 553                                                             | 4,149                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 28 March 2024           | 5,135                                                                     | 663                                                          | 4,614                                                                | 8,518                                                                  |
| 05 April 2024           | 5,154                                                                     | 641                                                          | 4,633                                                                | 8,491                                                                  |
| 12 April 2024           | 5,220                                                                     | 609                                                          | 4,659                                                                | 8,606                                                                  |
| 19 April 2024           | 5,418                                                                     | 607                                                          | 4,684                                                                | 8,704                                                                  |
| 26 April 2024           | 5,489                                                                     | 615                                                          | 4,723                                                                | 8,848                                                                  |
| 03 May 2024             | 5,447                                                                     | 645                                                          | 4,771                                                                | 8,657                                                                  |
| 10 May 2024             | 5,456                                                                     | 605                                                          | 4,783                                                                | 8,728                                                                  |
| 17 May 2024             | 5,487                                                                     | 610                                                          | 4,833                                                                | 8,757                                                                  |
| 24 May 2024             | 5,510                                                                     | 603                                                          | 4,869                                                                | 8,805                                                                  |
| 31 May 2024             | 5,459                                                                     | 604                                                          | 4,894                                                                | 8,840                                                                  |
| 07 June 2024            | 5,510                                                                     | 613                                                          | 4,888                                                                | 8,841                                                                  |
| 14 June 2024            | 5,574                                                                     | 595                                                          | 4,863                                                                | 9,018                                                                  |
| 21 June 2024            | 5,609                                                                     | 593                                                          | 4,872                                                                | 8,833                                                                  |
| 28 June 2024            | 5,567                                                                     | 591                                                          | 4,893                                                                | 8,955                                                                  |
| 05 July 2024            | 5,628                                                                     | 594                                                          | 4,921                                                                | 9,060                                                                  |
| 12 July 2024            | 5,749                                                                     | 596                                                          | 4,958                                                                | 9,052                                                                  |
| 19 July 2024            | 5,796                                                                     | 595                                                          | 5,002                                                                | 9,147                                                                  |
| 26 July 2024            | 5,857                                                                     | 588                                                          | 5,011                                                                | 9,247                                                                  |
| 02 August 2024          | 5,710                                                                     | 597                                                          | 4,983                                                                | 9,293                                                                  |
| 09 August 2024          | 5,858                                                                     | 594                                                          | 5,032                                                                | 9,915                                                                  |
| 16 August 2024          | 5,991                                                                     | 606                                                          | 5,013                                                                | 9,823                                                                  |
| 23 August 2024          | 6,145                                                                     | 617                                                          | 5,000                                                                | 9,597                                                                  |
| 30 August 2024          | 5,892                                                                     | 584                                                          | 5,019                                                                | 9,500                                                                  |
| 06 September 2024       | 5,938                                                                     | 588                                                          | 5,076                                                                | 9,518                                                                  |
| 13 September 2024       | 6,001                                                                     | 586                                                          | 5,068                                                                | 9,625                                                                  |
| 20 September 2024       | 6,071                                                                     | 585                                                          | 5,087                                                                | 9,600                                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)         |                                           |                                                   |                                                     |                                                               |
|-------------------------|--------------------------------------|-------------------------------------------|---------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------|
|                         | Asset Class Total                    | By Product                                |                                                   |                                                     | By Product and Intention                                      |
| As At                   | Outstanding Notional (US\$m) / Total | Outstanding Notional (US\$m) / Basis Swap | Outstanding Notional (US\$m) / Floating vs. Fixed | Outstanding Notional (US\$m) / Overnight Index Swap | Outstanding Notional (US\$m) / Intended to Clear / Basis Swap |
| 27 September 2024       | 22,617,322.15                        | 1,159,975.01                              | 11,696,427.25                                     | 9,760,919.90                                        | 712,367.75                                                    |
| 04 October 2024         | 23,059,841.38                        | 1,180,814.92                              | 11,843,511.44                                     | 10,035,515.02                                       | 711,833.30                                                    |
| 10 October 2024         | 23,518,919.83                        | 1,159,232.20                              | 11,705,694.66                                     | 10,653,992.97                                       | 704,200.89                                                    |
| 18 October 2024         | 23,239,665.32                        | 1,052,039.39                              | 11,638,008.68                                     | 10,549,617.26                                       | 715,811.25                                                    |
| 25 October 2024         | 23,428,081.17                        | 1,016,183.00                              | 11,505,078.77                                     | 10,906,819.40                                       | 701,533.44                                                    |
| 01 November 2024        | 23,186,998.99                        | 1,003,343.91                              | 11,540,176.46                                     | 10,643,478.62                                       | 696,062.32                                                    |
| 08 November 2024        | 22,648,287.92                        | 996,672.19                                | 11,521,006.40                                     | 10,130,609.33                                       | 698,098.76                                                    |
| 15 November 2024        | 22,227,408.58                        | 975,454.10                                | 11,159,833.71                                     | 10,092,120.77                                       | 680,644.52                                                    |
| 22 November 2024        | 21,476,278.49                        | 968,286.95                                | 10,801,327.64                                     | 9,706,663.89                                        | 686,914.51                                                    |
| 29 November 2024        | 22,059,725.59                        | 1,015,397.98                              | 10,759,323.91                                     | 10,285,003.69                                       | 742,289.97                                                    |
| 06 December 2024        | 22,182,745.13                        | 1,007,750.87                              | 11,007,294.20                                     | 10,167,700.06                                       | 737,370.60                                                    |
| 13 December 2024        | 21,793,648.77                        | 942,429.39                                | 11,130,088.37                                     | 9,721,131.01                                        | 682,764.18                                                    |
| 20 December 2024        | 21,788,254.30                        | 960,898.52                                | 10,933,030.58                                     | 9,894,325.20                                        | 698,078.33                                                    |
| 27 December 2024        | 21,738,916.43                        | 975,367.84                                | 10,832,923.98                                     | 9,930,624.61                                        | 696,724.94                                                    |
| 03 January 2025         | 21,504,982.17                        | 981,722.43                                | 10,851,324.56                                     | 9,671,935.18                                        | 705,713.79                                                    |
| 10 January 2025         | 21,887,783.02                        | 995,159.00                                | 10,880,058.20                                     | 10,012,565.83                                       | 712,154.91                                                    |
| 17 January 2025         | 22,488,170.32                        | 987,566.11                                | 11,017,071.50                                     | 10,483,532.72                                       | 712,781.93                                                    |
| 24 January 2025         | 22,107,526.76                        | 987,667.86                                | 11,139,231.16                                     | 9,980,627.73                                        | 715,139.13                                                    |
| 28 January 2025         | 22,066,762.05                        | 1,016,368.15                              | 11,175,858.37                                     | 9,874,535.53                                        | 713,336.07                                                    |
| 07 February 2025        | 21,985,234.15                        | 944,706.75                                | 11,125,442.89                                     | 9,915,084.51                                        | 719,095.70                                                    |
| 14 February 2025        | 22,195,340.18                        | 968,700.92                                | 11,314,326.64                                     | 9,912,312.62                                        | 722,313.37                                                    |
| 21 February 2025        | 22,479,172.64                        | 983,321.16                                | 11,457,806.41                                     | 10,038,045.07                                       | 729,622.15                                                    |
| 28 February 2025        | 22,816,510.39                        | 972,140.01                                | 11,577,627.89                                     | 10,266,742.49                                       | 724,591.74                                                    |
| 07 March 2025           | 22,651,986.53                        | 987,136.17                                | 11,740,479.09                                     | 9,924,371.27                                        | 727,061.35                                                    |
| 14 March 2025           | 23,080,077.03                        | 950,278.81                                | 12,001,659.00                                     | 10,128,139.21                                       | 695,344.47                                                    |
| 21 March 2025           | 22,771,435.93                        | 945,455.42                                | 11,875,586.09                                     | 9,950,394.42                                        | 688,247.03                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions | Position to Clear                                                     |                                                                         |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                         | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| As At                   |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |
| 27 September 2024       | 8,871,708.52                                                          | 7,141,944.50                                                            | 447,607.26                                                        | 2,824,718.72                                                              | 2,618,975.40                                                                |
| 04 October 2024         | 8,905,594.37                                                          | 7,291,438.55                                                            | 468,981.62                                                        | 2,937,917.08                                                              | 2,744,076.47                                                                |
| 10 October 2024         | 8,794,743.54                                                          | 7,841,979.62                                                            | 455,031.31                                                        | 2,910,951.12                                                              | 2,812,013.35                                                                |
| 18 October 2024         | 8,878,344.21                                                          | 7,688,594.68                                                            | 336,228.14                                                        | 2,759,664.47                                                              | 2,861,022.58                                                                |
| 25 October 2024         | 8,745,151.85                                                          | 7,961,892.63                                                            | 314,649.56                                                        | 2,759,926.92                                                              | 2,944,926.77                                                                |
| 01 November 2024        | 8,848,536.53                                                          | 7,707,557.48                                                            | 307,281.59                                                        | 2,691,639.93                                                              | 2,935,921.14                                                                |
| 08 November 2024        | 8,889,333.23                                                          | 7,456,501.06                                                            | 298,573.43                                                        | 2,631,673.17                                                              | 2,674,108.28                                                                |
| 15 November 2024        | 8,651,808.17                                                          | 7,414,443.69                                                            | 294,809.58                                                        | 2,508,025.54                                                              | 2,677,677.08                                                                |
| 22 November 2024        | 8,338,996.02                                                          | 6,927,370.00                                                            | 281,372.44                                                        | 2,462,331.62                                                              | 2,779,293.90                                                                |
| 29 November 2024        | 8,326,968.54                                                          | 7,395,585.03                                                            | 273,108.01                                                        | 2,432,355.37                                                              | 2,889,418.66                                                                |
| 06 December 2024        | 8,521,841.44                                                          | 7,206,272.78                                                            | 270,380.26                                                        | 2,485,452.76                                                              | 2,961,427.28                                                                |
| 13 December 2024        | 8,630,600.37                                                          | 6,733,334.18                                                            | 259,665.22                                                        | 2,499,488.00                                                              | 2,987,796.82                                                                |
| 20 December 2024        | 8,480,152.36                                                          | 6,892,721.16                                                            | 262,820.19                                                        | 2,452,878.22                                                              | 3,001,604.04                                                                |
| 27 December 2024        | 8,374,632.04                                                          | 7,031,082.94                                                            | 278,642.90                                                        | 2,458,291.93                                                              | 2,899,541.67                                                                |
| 03 January 2025         | 8,405,396.04                                                          | 6,781,221.30                                                            | 276,008.65                                                        | 2,445,928.52                                                              | 2,890,713.88                                                                |
| 10 January 2025         | 8,404,015.87                                                          | 6,991,129.03                                                            | 283,004.09                                                        | 2,476,042.33                                                              | 3,021,436.80                                                                |
| 17 January 2025         | 8,528,956.72                                                          | 7,263,200.49                                                            | 274,784.17                                                        | 2,488,114.78                                                              | 3,220,332.22                                                                |
| 24 January 2025         | 8,633,944.58                                                          | 7,144,005.04                                                            | 272,528.73                                                        | 2,505,286.59                                                              | 2,836,622.69                                                                |
| 28 January 2025         | 8,636,609.58                                                          | 6,977,831.16                                                            | 303,032.09                                                        | 2,539,248.79                                                              | 2,896,704.37                                                                |
| 07 February 2025        | 8,633,461.14                                                          | 6,973,752.67                                                            | 225,611.05                                                        | 2,491,981.74                                                              | 2,941,331.85                                                                |
| 14 February 2025        | 8,809,243.96                                                          | 6,904,340.94                                                            | 246,387.56                                                        | 2,505,082.68                                                              | 3,007,971.68                                                                |
| 21 February 2025        | 8,945,441.71                                                          | 6,936,030.36                                                            | 253,699.01                                                        | 2,512,364.70                                                              | 3,102,014.71                                                                |
| 28 February 2025        | 9,045,466.72                                                          | 7,044,362.55                                                            | 247,548.27                                                        | 2,532,161.18                                                              | 3,222,379.93                                                                |
| 07 March 2025           | 9,155,178.52                                                          | 6,775,468.80                                                            | 260,074.82                                                        | 2,585,300.57                                                              | 3,148,902.47                                                                |
| 14 March 2025           | 9,393,249.32                                                          | 6,864,040.96                                                            | 254,934.35                                                        | 2,608,409.68                                                              | 3,264,098.25                                                                |
| 21 March 2025           | 9,292,358.90                                                          | 6,819,508.86                                                            | 257,208.39                                                        | 2,583,227.19                                                              | 3,130,885.56                                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                        |                                                                |                                                                  |                                                        |                                                                |
|-------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
|                         | By Product and Currency                                |                                                                |                                                                  |                                                        |                                                                |
| As At                   | Outstanding Notional<br>(US\$mn) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / CNY / Floating<br>vs. Fixed |
| 27 September 2024       | 181,259.19                                             | 702,704.51                                                     | 4,644,225.02                                                     | 0.00                                                   | 4,001,988.00                                                   |
| 04 October 2024         | 181,265.41                                             | 784,453.02                                                     | 4,586,226.24                                                     | 0.00                                                   | 4,001,233.93                                                   |
| 10 October 2024         | 181,134.00                                             | 795,903.56                                                     | 4,960,738.68                                                     | 0.00                                                   | 4,040,303.88                                                   |
| 18 October 2024         | 177,838.22                                             | 804,897.00                                                     | 4,799,197.65                                                     | 0.00                                                   | 4,128,302.56                                                   |
| 25 October 2024         | 176,518.53                                             | 874,703.49                                                     | 5,041,871.10                                                     | 0.00                                                   | 4,097,188.44                                                   |
| 01 November 2024        | 172,131.63                                             | 810,000.12                                                     | 4,590,185.21                                                     | 0.00                                                   | 4,153,846.69                                                   |
| 08 November 2024        | 173,417.89                                             | 753,160.50                                                     | 4,861,981.27                                                     | 0.00                                                   | 4,140,155.31                                                   |
| 15 November 2024        | 169,095.14                                             | 689,436.29                                                     | 4,836,185.15                                                     | 0.00                                                   | 4,173,469.25                                                   |
| 22 November 2024        | 163,847.98                                             | 650,178.12                                                     | 4,689,219.98                                                     | 0.00                                                   | 3,788,969.40                                                   |
| 29 November 2024        | 168,913.12                                             | 647,525.99                                                     | 4,957,496.27                                                     | 0.00                                                   | 3,832,454.64                                                   |
| 06 December 2024        | 163,562.57                                             | 675,575.19                                                     | 4,630,393.69                                                     | 0.00                                                   | 3,976,907.27                                                   |
| 13 December 2024        | 164,010.85                                             | 661,280.36                                                     | 4,642,939.25                                                     | 0.00                                                   | 4,055,280.54                                                   |
| 20 December 2024        | 148,155.88                                             | 646,523.22                                                     | 4,632,992.93                                                     | 0.00                                                   | 4,064,590.10                                                   |
| 27 December 2024        | 148,807.32                                             | 627,971.16                                                     | 4,650,446.81                                                     | 0.00                                                   | 3,993,236.59                                                   |
| 03 January 2025         | 146,243.94                                             | 627,535.75                                                     | 4,417,616.08                                                     | 0.00                                                   | 4,030,627.08                                                   |
| 10 January 2025         | 148,420.46                                             | 626,046.02                                                     | 4,458,559.39                                                     | 0.00                                                   | 4,082,339.20                                                   |
| 17 January 2025         | 143,988.79                                             | 619,472.22                                                     | 4,502,852.95                                                     | 0.00                                                   | 4,182,456.55                                                   |
| 24 January 2025         | 146,990.62                                             | 620,088.30                                                     | 4,734,946.12                                                     | 0.00                                                   | 4,322,766.40                                                   |
| 28 January 2025         | 142,638.52                                             | 620,569.29                                                     | 4,515,142.37                                                     | 0.00                                                   | 4,329,365.74                                                   |
| 07 February 2025        | 143,555.12                                             | 663,006.59                                                     | 4,366,730.81                                                     | 0.00                                                   | 4,308,504.31                                                   |
| 14 February 2025        | 146,749.23                                             | 642,212.48                                                     | 4,393,704.22                                                     | 0.00                                                   | 4,423,167.51                                                   |
| 21 February 2025        | 145,567.93                                             | 622,981.96                                                     | 4,410,794.64                                                     | 0.00                                                   | 4,520,066.09                                                   |
| 28 February 2025        | 146,715.67                                             | 618,821.83                                                     | 4,420,152.70                                                     | 0.00                                                   | 4,640,104.26                                                   |
| 07 March 2025           | 146,357.83                                             | 641,755.41                                                     | 4,495,555.29                                                     | 0.00                                                   | 4,746,216.17                                                   |
| 14 March 2025           | 148,076.76                                             | 641,997.70                                                     | 4,594,034.22                                                     | 0.00                                                   | 5,037,158.60                                                   |
| 21 March 2025           | 146,056.51                                             | 622,517.49                                                     | 4,543,721.71                                                     | 0.00                                                   | 4,990,602.18                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |
| 27 September 2024       | 6,359.19                                                         | 29,659.65                                              | 435,845.57                                                     | 228,809.59                                                       | 55.35                                                  |
| 04 October 2024         | 6,371.78                                                         | 28,967.60                                              | 434,703.95                                                     | 228,215.17                                                       | 55.12                                                  |
| 10 October 2024         | 6,333.96                                                         | 41,893.74                                              | 434,640.41                                                     | 227,309.72                                                       | 54.43                                                  |
| 18 October 2024         | 6,280.85                                                         | 27,144.47                                              | 428,833.78                                                     | 224,762.91                                                       | 53.96                                                  |
| 25 October 2024         | 6,275.56                                                         | 25,326.82                                              | 424,101.16                                                     | 220,964.19                                                       | 53.67                                                  |
| 01 November 2024        | 6,284.56                                                         | 25,408.68                                              | 423,191.35                                                     | 222,518.35                                                       | 53.85                                                  |
| 08 November 2024        | 6,229.23                                                         | 24,282.87                                              | 467,514.80                                                     | 222,629.32                                                       | 53.50                                                  |
| 15 November 2024        | 6,189.30                                                         | 24,644.89                                              | 438,585.84                                                     | 219,441.68                                                       | 52.80                                                  |
| 22 November 2024        | 6,171.02                                                         | 24,295.57                                              | 440,449.04                                                     | 211,573.31                                                       | 52.56                                                  |
| 29 November 2024        | 6,171.11                                                         | 24,693.23                                              | 441,876.18                                                     | 213,668.15                                                       | 52.68                                                  |
| 06 December 2024        | 6,128.79                                                         | 24,809.91                                              | 439,385.84                                                     | 209,582.36                                                       | 52.78                                                  |
| 13 December 2024        | 6,131.07                                                         | 27,039.96                                              | 440,163.54                                                     | 223,044.70                                                       | 52.97                                                  |
| 20 December 2024        | 6,109.28                                                         | 23,834.65                                              | 406,975.75                                                     | 200,407.59                                                       | 52.24                                                  |
| 27 December 2024        | 6,099.31                                                         | 24,969.72                                              | 410,224.69                                                     | 188,215.82                                                       | 52.09                                                  |
| 03 January 2025         | 6,098.23                                                         | 25,684.40                                              | 408,223.46                                                     | 188,450.38                                                       | 52.00                                                  |
| 10 January 2025         | 6,071.61                                                         | 23,845.04                                              | 404,772.05                                                     | 185,756.40                                                       | 51.36                                                  |
| 17 January 2025         | 6,104.03                                                         | 23,041.57                                              | 404,427.84                                                     | 188,602.07                                                       | 50.88                                                  |
| 24 January 2025         | 6,069.88                                                         | 26,311.41                                              | 405,212.67                                                     | 193,789.82                                                       | 51.17                                                  |
| 28 January 2025         | 6,094.01                                                         | 27,680.80                                              | 411,536.37                                                     | 196,476.63                                                       | 51.86                                                  |
| 07 February 2025        | 6,070.54                                                         | 25,299.52                                              | 406,986.57                                                     | 200,722.78                                                       | 51.96                                                  |
| 14 February 2025        | 6,039.98                                                         | 26,539.89                                              | 410,508.76                                                     | 200,213.85                                                       | 51.70                                                  |
| 21 February 2025        | 6,061.13                                                         | 25,181.43                                              | 411,747.13                                                     | 198,383.01                                                       | 52.29                                                  |
| 28 February 2025        | 5,918.45                                                         | 25,282.57                                              | 415,761.84                                                     | 194,608.68                                                       | 52.65                                                  |
| 07 March 2025           | 5,863.65                                                         | 26,219.78                                              | 427,458.17                                                     | 207,454.81                                                       | 53.57                                                  |
| 14 March 2025           | 5,874.59                                                         | 25,615.57                                              | 436,556.28                                                     | 208,255.77                                                       | 53.87                                                  |
| 21 March 2025           | 5,880.28                                                         | 23,634.89                                              | 432,618.33                                                     | 209,492.65                                                       | 54.03                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 27 September 2024       | 13,036.45                                                     | 124,913.88                                                      | 51,584.60                                             | 77,159.43                                                     | 2,759,003.91                                                    |
| 04 October 2024         | 12,950.07                                                     | 126,238.57                                                      | 50,128.85                                             | 75,825.50                                                     | 2,989,252.67                                                    |
| 10 October 2024         | 12,660.47                                                     | 126,136.09                                                      | 49,353.54                                             | 74,893.01                                                     | 3,255,750.04                                                    |
| 18 October 2024         | 12,549.81                                                     | 124,561.08                                                      | 48,812.33                                             | 73,892.72                                                     | 3,316,958.36                                                    |
| 25 October 2024         | 12,263.09                                                     | 124,846.32                                                      | 47,891.93                                             | 72,368.33                                                     | 3,452,427.21                                                    |
| 01 November 2024        | 12,304.97                                                     | 124,107.88                                                      | 47,813.86                                             | 84,642.38                                                     | 3,649,115.59                                                    |
| 08 November 2024        | 12,071.30                                                     | 224,445.22                                                      | 47,436.62                                             | 83,660.49                                                     | 2,925,028.08                                                    |
| 15 November 2024        | 11,912.79                                                     | 180,901.40                                                      | 47,186.39                                             | 82,767.30                                                     | 2,983,625.81                                                    |
| 22 November 2024        | 11,860.06                                                     | 180,124.77                                                      | 46,947.98                                             | 82,822.65                                                     | 2,718,682.02                                                    |
| 29 November 2024        | 11,782.45                                                     | 179,746.64                                                      | 108,666.84                                            | 62,374.94                                                     | 3,109,684.25                                                    |
| 06 December 2024        | 11,805.06                                                     | 179,141.54                                                      | 108,141.50                                            | 62,153.90                                                     | 3,268,394.78                                                    |
| 13 December 2024        | 11,728.21                                                     | 180,326.87                                                      | 80,449.48                                             | 61,427.72                                                     | 3,057,177.01                                                    |
| 20 December 2024        | 11,164.65                                                     | 111,683.55                                                      | 79,215.27                                             | 57,101.90                                                     | 3,268,369.72                                                    |
| 27 December 2024        | 11,128.19                                                     | 109,814.04                                                      | 77,764.85                                             | 56,212.01                                                     | 3,309,327.98                                                    |
| 03 January 2025         | 11,074.45                                                     | 108,628.69                                                      | 77,876.73                                             | 55,978.81                                                     | 3,261,685.85                                                    |
| 10 January 2025         | 10,939.44                                                     | 107,892.99                                                      | 76,934.15                                             | 55,977.12                                                     | 3,516,233.47                                                    |
| 17 January 2025         | 10,619.64                                                     | 107,684.53                                                      | 75,471.19                                             | 55,909.07                                                     | 3,924,034.66                                                    |
| 24 January 2025         | 10,098.04                                                     | 108,574.09                                                      | 74,476.95                                             | 55,763.05                                                     | 3,132,766.74                                                    |
| 28 January 2025         | 10,232.77                                                     | 109,941.43                                                      | 73,945.26                                             | 55,754.84                                                     | 3,229,645.90                                                    |
| 07 February 2025        | 10,158.45                                                     | 109,916.00                                                      | 72,186.78                                             | 57,196.22                                                     | 3,281,757.46                                                    |
| 14 February 2025        | 10,083.20                                                     | 112,182.95                                                      | 70,713.71                                             | 56,210.68                                                     | 3,128,119.47                                                    |
| 21 February 2025        | 10,154.67                                                     | 113,895.84                                                      | 70,068.29                                             | 57,040.76                                                     | 3,434,305.30                                                    |
| 28 February 2025        | 9,964.10                                                      | 115,162.21                                                      | 66,804.22                                             | 58,352.17                                                     | 3,679,268.77                                                    |
| 07 March 2025           | 10,128.85                                                     | 121,037.39                                                      | 65,180.97                                             | 58,181.82                                                     | 3,244,035.05                                                    |
| 14 March 2025           | 10,151.37                                                     | 122,615.60                                                      | 63,207.83                                             | 60,745.18                                                     | 3,377,007.00                                                    |
| 21 March 2025           | 10,143.75                                                     | 123,420.97                                                      | 61,350.72                                             | 60,869.98                                                     | 3,207,197.28                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |
| 27 September 2024       | 171,175.21                                            | 2,352,566.89                                                  | 661.85                                                          | 726,241.01                                               | 4,113,126.40                                                     |
| 04 October 2024         | 170,192.37                                            | 2,361,826.34                                                  | 663.72                                                          | 750,205.57                                               | 4,172,518.63                                                     |
| 10 October 2024         | 169,251.29                                            | 2,204,158.44                                                  | 662.68                                                          | 717,545.20                                               | 4,143,134.88                                                     |
| 18 October 2024         | 166,833.53                                            | 2,226,983.84                                                  | 663.05                                                          | 631,356.88                                               | 3,962,548.97                                                     |
| 25 October 2024         | 164,146.42                                            | 2,248,350.99                                                  | 663.21                                                          | 602,245.62                                               | 3,776,103.27                                                     |
| 01 November 2024        | 167,141.13                                            | 2,279,551.15                                                  | 662.93                                                          | 590,794.75                                               | 3,776,639.79                                                     |
| 08 November 2024        | 164,393.66                                            | 2,294,196.62                                                  | 482.54                                                          | 587,087.64                                               | 3,770,247.39                                                     |
| 15 November 2024        | 165,100.23                                            | 2,297,828.00                                                  | 495.10                                                          | 569,374.64                                               | 3,465,834.23                                                     |
| 22 November 2024        | 164,825.08                                            | 2,324,609.48                                                  | 494.92                                                          | 568,317.78                                               | 3,502,438.90                                                     |
| 29 November 2024        | 164,821.72                                            | 2,333,960.00                                                  | 495.04                                                          | 548,250.39                                               | 3,429,349.71                                                     |
| 06 December 2024        | 165,065.09                                            | 2,371,488.22                                                  | 494.86                                                          | 546,119.01                                               | 3,469,978.71                                                     |
| 13 December 2024        | 166,366.29                                            | 2,420,546.17                                                  | 495.49                                                          | 504,509.84                                               | 3,479,661.82                                                     |
| 20 December 2024        | 164,382.94                                            | 2,410,897.42                                                  | 495.75                                                          | 545,257.55                                               | 3,335,777.54                                                     |
| 27 December 2024        | 163,663.18                                            | 2,400,210.24                                                  | 495.79                                                          | 560,110.69                                               | 3,333,941.09                                                     |
| 03 January 2025         | 176,304.26                                            | 2,417,625.22                                                  | 495.89                                                          | 555,561.11                                               | 3,300,259.79                                                     |
| 10 January 2025         | 174,674.75                                            | 2,328,041.71                                                  | 495.26                                                          | 571,233.24                                               | 3,371,942.65                                                     |
| 17 January 2025         | 174,309.59                                            | 2,339,515.39                                                  | 494.72                                                          | 570,704.08                                               | 3,404,670.78                                                     |
| 24 January 2025         | 175,612.33                                            | 2,368,936.17                                                  | 687.20                                                          | 564,225.38                                               | 3,356,366.54                                                     |
| 28 January 2025         | 175,639.99                                            | 2,365,291.74                                                  | 687.33                                                          | 596,411.71                                               | 3,383,107.61                                                     |
| 07 February 2025        | 173,417.99                                            | 2,356,995.55                                                  | 880.02                                                          | 530,195.37                                               | 3,322,595.20                                                     |
| 14 February 2025        | 173,423.46                                            | 2,396,130.61                                                  | 1,585.71                                                        | 551,222.95                                               | 3,376,013.40                                                     |
| 21 February 2025        | 175,228.90                                            | 2,438,504.38                                                  | 1,742.60                                                        | 567,222.33                                               | 3,397,311.42                                                     |
| 28 February 2025        | 173,958.93                                            | 2,417,100.16                                                  | 1,743.29                                                        | 559,325.96                                               | 3,417,523.53                                                     |
| 07 March 2025           | 171,805.70                                            | 2,414,126.02                                                  | 1,924.18                                                        | 577,518.32                                               | 3,442,612.64                                                     |
| 14 March 2025           | 171,807.52                                            | 2,438,530.79                                                  | 2,035.27                                                        | 541,517.27                                               | 3,376,519.08                                                     |
| 21 March 2025           | 170,481.04                                            | 2,414,192.33                                                  | 2,038.71                                                        | 543,878.22                                               | 3,344,642.03                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 27 September 2024       | 1,996,946.46                                                       | 585,987.44                                                   | 5,065,406.21                                                         | 5,239,175.30                                                           | 166,007.58                                                    |
| 04 October 2024         | 2,098,546.85                                                       | 600,581.00                                                   | 5,167,549.18                                                         | 5,529,446.46                                                           | 167,880.85                                                    |
| 10 October 2024         | 2,077,061.80                                                       | 576,632.08                                                   | 5,072,241.16                                                         | 5,908,572.74                                                           | 173,882.80                                                    |
| 18 October 2024         | 2,077,193.36                                                       | 494,185.19                                                   | 5,039,965.45                                                         | 5,944,437.08                                                           | 156,149.77                                                    |
| 25 October 2024         | 2,059,771.80                                                       | 466,478.72                                                   | 5,026,335.54                                                         | 6,220,367.81                                                           | 154,226.69                                                    |
| 01 November 2024        | 2,050,604.10                                                       | 458,624.65                                                   | 4,982,964.17                                                         | 6,023,257.66                                                           | 152,157.29                                                    |
| 08 November 2024        | 1,889,813.68                                                       | 451,809.72                                                   | 4,890,385.39                                                         | 5,264,096.06                                                           | 151,774.92                                                    |
| 15 November 2024        | 1,865,282.32                                                       | 436,984.94                                                   | 4,711,965.28                                                         | 5,312,254.59                                                           | 149,509.95                                                    |
| 22 November 2024        | 1,900,397.87                                                       | 429,801.25                                                   | 4,650,811.59                                                         | 4,902,258.34                                                           | 150,480.65                                                    |
| 29 November 2024        | 1,817,742.24                                                       | 468,433.51                                                   | 4,653,979.09                                                         | 5,475,729.80                                                           | 150,985.81                                                    |
| 06 December 2024        | 1,873,564.04                                                       | 465,407.75                                                   | 4,755,415.45                                                         | 5,452,459.19                                                           | 151,631.61                                                    |
| 13 December 2024        | 1,611,016.62                                                       | 409,197.82                                                   | 4,786,579.33                                                         | 5,102,924.51                                                           | 147,814.17                                                    |
| 20 December 2024        | 1,674,266.37                                                       | 406,101.02                                                   | 4,826,388.86                                                         | 5,349,015.67                                                           | 154,816.14                                                    |
| 27 December 2024        | 1,666,224.86                                                       | 418,419.65                                                   | 4,777,841.92                                                         | 5,350,417.94                                                           | 156,852.90                                                    |
| 03 January 2025         | 1,688,960.06                                                       | 420,069.01                                                   | 4,773,378.68                                                         | 5,184,124.39                                                           | 153,991.06                                                    |
| 10 January 2025         | 1,737,556.71                                                       | 433,305.02                                                   | 4,767,795.53                                                         | 5,435,533.14                                                           | 153,360.03                                                    |
| 17 January 2025         | 1,753,759.77                                                       | 421,138.49                                                   | 4,841,890.41                                                         | 5,857,163.75                                                           | 152,801.75                                                    |
| 24 January 2025         | 1,803,793.89                                                       | 412,094.70                                                   | 4,913,515.50                                                         | 5,210,670.06                                                           | 159,751.17                                                    |
| 28 January 2025         | 1,816,547.86                                                       | 440,206.32                                                   | 4,937,431.09                                                         | 5,173,370.74                                                           | 160,736.63                                                    |
| 07 February 2025        | 1,949,006.89                                                       | 368,842.17                                                   | 4,849,151.67                                                         | 5,208,473.25                                                           | 160,523.97                                                    |
| 14 February 2025        | 2,070,466.45                                                       | 391,848.17                                                   | 4,892,646.66                                                         | 5,220,754.34                                                           | 162,694.77                                                    |
| 21 February 2025        | 1,872,862.55                                                       | 399,713.60                                                   | 4,937,805.85                                                         | 5,240,658.37                                                           | 165,531.89                                                    |
| 28 February 2025        | 1,849,888.38                                                       | 393,100.05                                                   | 4,985,456.45                                                         | 5,361,760.99                                                           | 162,881.08                                                    |
| 07 March 2025           | 1,848,500.90                                                       | 405,491.88                                                   | 5,025,744.96                                                         | 5,005,537.68                                                           | 163,187.13                                                    |
| 14 March 2025           | 1,818,316.77                                                       | 365,319.83                                                   | 5,128,571.24                                                         | 5,139,112.75                                                           | 164,368.19                                                    |
| 21 March 2025           | 1,858,642.82                                                       | 362,413.68                                                   | 5,226,030.08                                                         | 4,955,235.17                                                           | 166,526.04                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 27 September 2024       | 2,091,224.76                                                           | 1,265,402.17                                                             | 232,505.70                                                     | 3,277,436.09                                                           | 1,679,561.38                                                             |
| 04 October 2024         | 2,098,911.20                                                           | 1,293,906.15                                                             | 234,800.71                                                     | 3,296,712.67                                                           | 1,649,283.49                                                             |
| 10 October 2024         | 2,097,965.34                                                           | 1,425,920.07                                                             | 233,294.73                                                     | 3,260,474.90                                                           | 1,709,473.84                                                             |
| 18 October 2024         | 2,094,627.48                                                           | 1,341,142.44                                                             | 230,239.19                                                     | 3,264,494.54                                                           | 1,664,345.60                                                             |
| 25 October 2024         | 2,074,154.68                                                           | 1,384,931.61                                                             | 227,881.58                                                     | 3,206,054.62                                                           | 1,689,084.42                                                             |
| 01 November 2024        | 2,078,215.68                                                           | 1,390,671.31                                                             | 226,198.99                                                     | 3,258,884.57                                                           | 1,650,129.47                                                             |
| 08 November 2024        | 2,082,088.79                                                           | 1,401,181.82                                                             | 226,135.56                                                     | 3,288,218.10                                                           | 1,736,231.43                                                             |
| 15 November 2024        | 2,053,391.70                                                           | 1,382,197.54                                                             | 224,907.10                                                     | 3,193,323.04                                                           | 1,725,425.75                                                             |
| 22 November 2024        | 1,924,021.36                                                           | 1,389,291.03                                                             | 225,260.55                                                     | 3,043,095.58                                                           | 1,740,145.91                                                             |
| 29 November 2024        | 1,921,967.46                                                           | 1,407,902.04                                                             | 230,815.57                                                     | 3,004,598.59                                                           | 1,730,931.66                                                             |
| 06 December 2024        | 1,955,129.39                                                           | 1,365,773.48                                                             | 229,998.18                                                     | 3,083,123.53                                                           | 1,718,273.88                                                             |
| 13 December 2024        | 1,975,278.44                                                           | 1,332,735.15                                                             | 226,482.38                                                     | 3,135,737.63                                                           | 1,688,958.74                                                             |
| 20 December 2024        | 1,967,011.98                                                           | 1,340,370.10                                                             | 245,937.66                                                     | 3,048,046.63                                                           | 1,683,790.10                                                             |
| 27 December 2024        | 1,925,744.77                                                           | 1,344,772.78                                                             | 245,072.88                                                     | 3,039,693.36                                                           | 1,708,667.14                                                             |
| 03 January 2025         | 1,940,839.57                                                           | 1,330,213.37                                                             | 255,363.29                                                     | 3,045,869.71                                                           | 1,648,534.66                                                             |
| 10 January 2025         | 1,953,562.67                                                           | 1,365,285.17                                                             | 254,461.91                                                     | 3,051,517.13                                                           | 1,685,560.58                                                             |
| 17 January 2025         | 1,963,605.33                                                           | 1,398,387.22                                                             | 258,093.51                                                     | 3,104,602.75                                                           | 1,707,333.97                                                             |
| 24 January 2025         | 1,994,346.35                                                           | 1,397,419.39                                                             | 259,784.15                                                     | 3,131,463.83                                                           | 1,785,339.68                                                             |
| 28 January 2025         | 1,995,671.29                                                           | 1,394,714.13                                                             | 258,865.90                                                     | 3,134,092.24                                                           | 1,756,189.87                                                             |
| 07 February 2025        | 1,993,942.17                                                           | 1,431,453.26                                                             | 258,141.97                                                     | 3,153,542.90                                                           | 1,752,060.26                                                             |
| 14 February 2025        | 2,045,558.05                                                           | 1,414,322.56                                                             | 258,151.11                                                     | 3,218,242.05                                                           | 1,746,889.19                                                             |
| 21 February 2025        | 2,076,956.16                                                           | 1,448,223.30                                                             | 260,940.74                                                     | 3,258,837.26                                                           | 1,783,242.69                                                             |
| 28 February 2025        | 2,088,670.60                                                           | 1,504,886.22                                                             | 261,707.69                                                     | 3,306,887.36                                                           | 1,831,277.57                                                             |
| 07 March 2025           | 2,122,430.32                                                           | 1,509,935.89                                                             | 263,662.13                                                     | 3,359,912.95                                                           | 1,832,762.04                                                             |
| 14 March 2025           | 2,177,211.54                                                           | 1,537,065.05                                                             | 264,950.03                                                     | 3,435,460.39                                                           | 1,850,025.48                                                             |
| 21 March 2025           | 2,159,669.77                                                           | 1,565,917.72                                                             | 260,602.47                                                     | 3,376,463.52                                                           | 1,842,267.12                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 27 September 2024       | 116,535.87                                                      | 1,002,503.60                                                            | 1,022,251.17                                                              | 29,922.70                                                        | 125,060.52                                                               |
| 04 October 2024         | 118,840.41                                                      | 1,018,392.60                                                            | 1,015,604.75                                                              | 29,706.35                                                        | 126,871.01                                                               |
| 10 October 2024         | 116,485.35                                                      | 1,014,916.18                                                            | 1,063,549.33                                                              | 29,534.45                                                        | 125,467.77                                                               |
| 18 October 2024         | 115,070.05                                                      | 982,247.37                                                              | 1,053,630.74                                                              | 28,070.24                                                        | 123,603.24                                                               |
| 25 October 2024         | 111,336.20                                                      | 944,781.06                                                              | 1,065,280.30                                                              | 27,878.55                                                        | 123,243.51                                                               |
| 01 November 2024        | 110,317.79                                                      | 963,887.82                                                              | 1,043,621.30                                                              | 27,862.24                                                        | 125,422.49                                                               |
| 08 November 2024        | 110,572.45                                                      | 991,457.12                                                              | 1,100,625.33                                                              | 28,282.09                                                        | 128,427.31                                                               |
| 15 November 2024        | 108,984.83                                                      | 940,984.76                                                              | 1,076,352.57                                                              | 27,345.75                                                        | 126,873.54                                                               |
| 22 November 2024        | 107,134.54                                                      | 920,356.45                                                              | 1,082,267.26                                                              | 27,794.84                                                        | 129,235.06                                                               |
| 29 November 2024        | 109,348.56                                                      | 919,769.12                                                              | 1,077,531.19                                                              | 28,053.32                                                        | 125,044.26                                                               |
| 06 December 2024        | 106,478.80                                                      | 952,602.75                                                              | 1,051,003.85                                                              | 26,769.25                                                        | 127,426.88                                                               |
| 13 December 2024        | 105,650.55                                                      | 970,123.88                                                              | 1,028,716.30                                                              | 26,349.02                                                        | 129,686.31                                                               |
| 20 December 2024        | 102,846.04                                                      | 853,974.16                                                              | 987,656.36                                                                | 25,024.50                                                        | 114,217.79                                                               |
| 27 December 2024        | 103,636.71                                                      | 852,256.29                                                              | 987,395.05                                                                | 25,072.85                                                        | 113,650.56                                                               |
| 03 January 2025         | 101,395.63                                                      | 854,959.01                                                              | 975,671.42                                                                | 24,817.60                                                        | 113,449.40                                                               |
| 10 January 2025         | 102,224.26                                                      | 865,185.09                                                              | 993,761.03                                                                | 25,372.43                                                        | 117,485.41                                                               |
| 17 January 2025         | 103,029.26                                                      | 865,285.34                                                              | 1,003,631.05                                                              | 25,757.82                                                        | 117,172.52                                                               |
| 24 January 2025         | 103,538.18                                                      | 862,258.60                                                              | 1,044,275.64                                                              | 25,792.52                                                        | 114,230.21                                                               |
| 28 January 2025         | 103,814.13                                                      | 869,921.38                                                              | 1,021,815.74                                                              | 25,860.46                                                        | 115,060.31                                                               |
| 07 February 2025        | 104,026.08                                                      | 885,761.70                                                              | 1,005,778.37                                                              | 26,474.71                                                        | 119,327.08                                                               |
| 14 February 2025        | 103,833.57                                                      | 913,583.85                                                              | 1,010,680.33                                                              | 25,573.65                                                        | 120,264.60                                                               |
| 21 February 2025        | 104,400.92                                                      | 936,639.31                                                              | 1,035,742.68                                                              | 26,560.23                                                        | 123,035.61                                                               |
| 28 February 2025        | 102,773.41                                                      | 947,077.98                                                              | 1,036,782.45                                                              | 26,298.83                                                        | 125,068.16                                                               |
| 07 March 2025           | 102,156.74                                                      | 980,280.56                                                              | 1,040,693.24                                                              | 27,180.27                                                        | 125,762.83                                                               |
| 14 March 2025           | 104,113.69                                                      | 1,005,930.12                                                            | 1,063,289.09                                                              | 26,074.03                                                        | 128,279.01                                                               |
| 21 March 2025           | 105,044.76                                                      | 870,890.80                                                              | 1,062,435.27                                                              | 25,531.12                                                        | 116,255.10                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
| 27 September 2024       | 188,439.45                                                                 | 16,038.86                                                        | 58,042.17                                                                | 144,579.81                                                                 | 12,976.87                                                     |
| 04 October 2024         | 184,846.69                                                                 | 16,138.03                                                        | 57,854.35                                                                | 142,415.64                                                                 | 12,867.56                                                     |
| 10 October 2024         | 171,237.20                                                                 | 16,421.19                                                        | 57,680.23                                                                | 168,554.04                                                                 | 12,981.60                                                     |
| 18 October 2024         | 172,455.78                                                                 | 15,694.92                                                        | 59,358.39                                                                | 171,556.31                                                                 | 12,630.02                                                     |
| 25 October 2024         | 173,450.53                                                                 | 15,732.48                                                        | 58,398.18                                                                | 170,917.27                                                                 | 12,648.77                                                     |
| 01 November 2024        | 168,166.20                                                                 | 15,683.87                                                        | 58,594.32                                                                | 170,696.68                                                                 | 12,499.07                                                     |
| 08 November 2024        | 204,170.25                                                                 | 15,518.66                                                        | 59,814.29                                                                | 171,830.83                                                                 | 12,578.79                                                     |
| 15 November 2024        | 189,718.04                                                                 | 15,316.56                                                        | 56,916.69                                                                | 171,512.76                                                                 | 12,404.97                                                     |
| 22 November 2024        | 188,158.83                                                                 | 15,301.42                                                        | 56,675.57                                                                | 172,610.93                                                                 | 12,513.72                                                     |
| 29 November 2024        | 186,171.80                                                                 | 15,210.12                                                        | 56,470.07                                                                | 171,214.01                                                                 | 12,551.09                                                     |
| 06 December 2024        | 183,224.43                                                                 | 15,030.47                                                        | 56,381.73                                                                | 167,940.92                                                                 | 12,434.81                                                     |
| 13 December 2024        | 180,647.15                                                                 | 14,662.72                                                        | 55,749.22                                                                | 158,944.61                                                                 | 12,272.74                                                     |
| 20 December 2024        | 180,473.57                                                                 | 14,229.49                                                        | 50,987.61                                                                | 135,454.45                                                                 | 11,943.68                                                     |
| 27 December 2024        | 182,529.57                                                                 | 14,281.43                                                        | 51,232.12                                                                | 137,378.34                                                                 | 12,031.42                                                     |
| 03 January 2025         | 175,213.71                                                                 | 14,152.02                                                        | 50,750.06                                                                | 140,332.59                                                                 | 11,933.82                                                     |
| 10 January 2025         | 174,833.59                                                                 | 14,210.37                                                        | 52,107.87                                                                | 141,256.42                                                                 | 12,224.97                                                     |
| 17 January 2025         | 157,538.96                                                                 | 14,323.53                                                        | 54,377.58                                                                | 167,285.04                                                                 | 12,421.74                                                     |
| 24 January 2025         | 172,262.79                                                                 | 14,158.97                                                        | 53,732.97                                                                | 169,410.90                                                                 | 12,548.17                                                     |
| 28 January 2025         | 160,612.92                                                                 | 14,258.80                                                        | 53,980.26                                                                | 170,250.53                                                                 | 12,625.91                                                     |
| 07 February 2025        | 161,418.14                                                                 | 14,055.00                                                        | 54,094.72                                                                | 163,927.81                                                                 | 12,642.85                                                     |
| 14 February 2025        | 161,758.83                                                                 | 14,054.52                                                        | 54,440.09                                                                | 166,006.16                                                                 | 12,545.13                                                     |
| 21 February 2025        | 167,571.12                                                                 | 13,572.37                                                        | 54,869.35                                                                | 169,822.62                                                                 | 12,601.43                                                     |
| 28 February 2025        | 167,092.63                                                                 | 13,019.10                                                        | 54,662.52                                                                | 171,513.13                                                                 | 12,359.86                                                     |
| 07 March 2025           | 170,863.27                                                                 | 13,211.29                                                        | 55,240.04                                                                | 169,955.34                                                                 | 12,246.72                                                     |
| 14 March 2025           | 173,290.35                                                                 | 13,025.33                                                        | 54,887.94                                                                | 170,432.55                                                                 | 12,427.72                                                     |
| 21 March 2025           | 162,358.00                                                                 | 13,001.99                                                        | 55,051.17                                                                | 174,897.42                                                                 | 12,335.36                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 27 September 2024       | 76,753.90                                                             | 221,510.62                                                              | 573,522                                 | 17,110                                       | 351,878                                                 |
| 04 October 2024         | 77,220.43                                                             | 220,011.84                                                              | 575,032                                 | 17,228                                       | 352,995                                                 |
| 10 October 2024         | 76,949.08                                                             | 206,685.74                                                              | 578,264                                 | 17,392                                       | 351,014                                                 |
| 18 October 2024         | 73,712.20                                                             | 202,049.30                                                              | 575,765                                 | 17,035                                       | 351,215                                                 |
| 25 October 2024         | 72,111.19                                                             | 202,787.47                                                              | 574,786                                 | 16,891                                       | 348,048                                                 |
| 01 November 2024        | 72,207.41                                                             | 196,935.99                                                              | 578,318                                 | 16,992                                       | 350,858                                                 |
| 08 November 2024        | 80,615.40                                                             | 252,473.61                                                              | 582,833                                 | 16,954                                       | 353,158                                                 |
| 15 November 2024        | 76,378.69                                                             | 234,659.53                                                              | 576,460                                 | 16,878                                       | 346,400                                                 |
| 22 November 2024        | 77,132.04                                                             | 231,931.60                                                              | 565,529                                 | 16,861                                       | 333,414                                                 |
| 29 November 2024        | 77,495.33                                                             | 235,523.19                                                              | 560,304                                 | 18,010                                       | 329,844                                                 |
| 06 December 2024        | 77,214.47                                                             | 229,024.31                                                              | 564,289                                 | 17,966                                       | 333,737                                                 |
| 13 December 2024        | 76,933.54                                                             | 228,204.55                                                              | 562,376                                 | 18,404                                       | 336,851                                                 |
| 20 December 2024        | 72,403.55                                                             | 217,564.95                                                              | 565,284                                 | 19,007                                       | 335,727                                                 |
| 27 December 2024        | 72,504.97                                                             | 219,463.79                                                              | 562,918                                 | 19,097                                       | 332,906                                                 |
| 03 January 2025         | 72,078.13                                                             | 217,845.04                                                              | 563,399                                 | 19,207                                       | 334,178                                                 |
| 10 January 2025         | 72,404.49                                                             | 216,335.90                                                              | 567,621                                 | 19,198                                       | 334,676                                                 |
| 17 January 2025         | 70,137.56                                                             | 192,192.73                                                              | 572,425                                 | 19,235                                       | 337,364                                                 |
| 24 January 2025         | 69,683.71                                                             | 201,249.28                                                              | 576,300                                 | 19,273                                       | 338,411                                                 |
| 28 January 2025         | 69,701.80                                                             | 197,581.61                                                              | 576,031                                 | 19,347                                       | 337,977                                                 |
| 07 February 2025        | 69,622.64                                                             | 191,973.43                                                              | 577,102                                 | 19,063                                       | 338,697                                                 |
| 14 February 2025        | 69,591.33                                                             | 191,901.22                                                              | 584,248                                 | 19,129                                       | 343,615                                                 |
| 21 February 2025        | 69,662.87                                                             | 192,784.28                                                              | 589,877                                 | 19,144                                       | 346,242                                                 |
| 28 February 2025        | 69,804.83                                                             | 193,429.49                                                              | 592,028                                 | 19,070                                       | 348,623                                                 |
| 07 March 2025           | 71,107.41                                                             | 194,623.81                                                              | 596,469                                 | 19,017                                       | 351,844                                                 |
| 14 March 2025           | 71,318.76                                                             | 194,923.93                                                              | 599,610                                 | 18,957                                       | 355,432                                                 |
| 21 March 2025           | 71,225.64                                                             | 187,283.72                                                              | 595,284                                 | 18,808                                       | 350,727                                                 |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 27 September 2024       | 204,535                                             | 13,220                                                        | 263,194                                                               | 168,132                                                                 | 3,890                                                             |
| 04 October 2024         | 204,810                                             | 13,175                                                        | 264,089                                                               | 168,461                                                                 | 4,053                                                             |
| 10 October 2024         | 209,859                                             | 13,171                                                        | 262,052                                                               | 172,908                                                                 | 4,221                                                             |
| 18 October 2024         | 207,516                                             | 13,166                                                        | 264,712                                                               | 170,458                                                                 | 3,869                                                             |
| 25 October 2024         | 209,847                                             | 13,121                                                        | 262,636                                                               | 172,276                                                                 | 3,770                                                             |
| 01 November 2024        | 210,469                                             | 13,177                                                        | 264,888                                                               | 171,758                                                                 | 3,815                                                             |
| 08 November 2024        | 212,722                                             | 13,187                                                        | 266,935                                                               | 174,045                                                                 | 3,767                                                             |
| 15 November 2024        | 213,183                                             | 13,122                                                        | 261,793                                                               | 174,643                                                                 | 3,756                                                             |
| 22 November 2024        | 215,255                                             | 13,097                                                        | 248,305                                                               | 175,344                                                                 | 3,764                                                             |
| 29 November 2024        | 212,450                                             | 14,308                                                        | 245,741                                                               | 175,978                                                                 | 3,702                                                             |
| 06 December 2024        | 212,586                                             | 14,284                                                        | 249,071                                                               | 176,060                                                                 | 3,682                                                             |
| 13 December 2024        | 207,122                                             | 13,770                                                        | 251,913                                                               | 170,088                                                                 | 4,634                                                             |
| 20 December 2024        | 210,550                                             | 14,337                                                        | 250,957                                                               | 172,742                                                                 | 4,670                                                             |
| 27 December 2024        | 210,915                                             | 14,320                                                        | 248,064                                                               | 173,773                                                                 | 4,777                                                             |
| 03 January 2025         | 210,014                                             | 14,556                                                        | 249,655                                                               | 172,938                                                                 | 4,651                                                             |
| 10 January 2025         | 213,748                                             | 14,519                                                        | 250,085                                                               | 175,965                                                                 | 4,679                                                             |
| 17 January 2025         | 215,827                                             | 14,512                                                        | 252,579                                                               | 177,699                                                                 | 4,723                                                             |
| 24 January 2025         | 218,617                                             | 14,515                                                        | 253,582                                                               | 180,429                                                                 | 4,758                                                             |
| 28 January 2025         | 218,708                                             | 14,408                                                        | 253,121                                                               | 180,157                                                                 | 4,939                                                             |
| 07 February 2025        | 219,343                                             | 14,340                                                        | 254,187                                                               | 180,585                                                                 | 4,723                                                             |
| 14 February 2025        | 221,505                                             | 14,347                                                        | 258,607                                                               | 182,082                                                                 | 4,782                                                             |
| 21 February 2025        | 224,491                                             | 14,307                                                        | 260,743                                                               | 183,986                                                                 | 4,837                                                             |
| 28 February 2025        | 224,335                                             | 14,228                                                        | 262,997                                                               | 184,232                                                                 | 4,842                                                             |
| 07 March 2025           | 225,609                                             | 14,140                                                        | 265,752                                                               | 185,032                                                                 | 4,877                                                             |
| 14 March 2025           | 225,221                                             | 14,069                                                        | 268,628                                                               | 184,107                                                                 | 4,888                                                             |
| 21 March 2025           | 225,750                                             | 13,943                                                        | 265,104                                                               | 183,754                                                                 | 4,865                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| 27 September 2024       | 88,684                                                                    | 36,403                                                                      | 3,266                                           | 18,029                                                  | 117,158                                                   |
| 04 October 2024         | 88,906                                                                    | 36,349                                                                      | 3,267                                           | 18,081                                                  | 116,373                                                   |
| 10 October 2024         | 88,962                                                                    | 36,951                                                                      | 3,305                                           | 18,135                                                  | 119,126                                                   |
| 18 October 2024         | 86,503                                                                    | 37,058                                                                      | 3,267                                           | 18,166                                                  | 119,580                                                   |
| 25 October 2024         | 85,413                                                                    | 37,572                                                                      | 3,258                                           | 18,218                                                  | 120,107                                                   |
| 01 November 2024        | 85,970                                                                    | 38,711                                                                      | 3,264                                           | 18,146                                                  | 117,547                                                   |
| 08 November 2024        | 86,223                                                                    | 38,677                                                                      | 3,258                                           | 18,180                                                  | 119,969                                                   |
| 15 November 2024        | 84,607                                                                    | 38,541                                                                      | 3,234                                           | 18,093                                                  | 119,255                                                   |
| 22 November 2024        | 85,109                                                                    | 39,911                                                                      | 3,240                                           | 18,118                                                  | 120,260                                                   |
| 29 November 2024        | 84,103                                                                    | 36,473                                                                      | 3,253                                           | 18,068                                                  | 120,194                                                   |
| 06 December 2024        | 84,667                                                                    | 36,527                                                                      | 3,229                                           | 18,091                                                  | 118,979                                                   |
| 13 December 2024        | 84,938                                                                    | 37,034                                                                      | 4,147                                           | 18,075                                                  | 119,753                                                   |
| 20 December 2024        | 84,770                                                                    | 37,808                                                                      | 4,131                                           | 18,062                                                  | 119,719                                                   |
| 27 December 2024        | 84,842                                                                    | 37,142                                                                      | 4,147                                           | 18,021                                                  | 119,659                                                   |
| 03 January 2025         | 84,523                                                                    | 37,076                                                                      | 4,108                                           | 18,057                                                  | 118,959                                                   |
| 10 January 2025         | 84,591                                                                    | 37,783                                                                      | 4,130                                           | 18,119                                                  | 120,400                                                   |
| 17 January 2025         | 84,785                                                                    | 38,128                                                                      | 4,155                                           | 17,883                                                  | 121,419                                                   |
| 24 January 2025         | 84,829                                                                    | 38,188                                                                      | 4,156                                           | 17,814                                                  | 122,508                                                   |
| 28 January 2025         | 84,856                                                                    | 38,551                                                                      | 4,088                                           | 17,795                                                  | 121,798                                                   |
| 07 February 2025        | 84,510                                                                    | 38,759                                                                      | 4,087                                           | 17,794                                                  | 121,465                                                   |
| 14 February 2025        | 85,008                                                                    | 39,424                                                                      | 4,131                                           | 17,741                                                  | 122,424                                                   |
| 21 February 2025        | 85,500                                                                    | 40,505                                                                      | 4,164                                           | 17,675                                                  | 123,344                                                   |
| 28 February 2025        | 85,626                                                                    | 40,104                                                                      | 4,179                                           | 17,624                                                  | 124,238                                                   |
| 07 March 2025           | 86,092                                                                    | 40,577                                                                      | 4,178                                           | 17,625                                                  | 125,549                                                   |
| 14 March 2025           | 86,804                                                                    | 41,115                                                                      | 4,185                                           | 17,612                                                  | 127,067                                                   |
| 21 March 2025           | 85,623                                                                    | 41,996                                                                      | 4,197                                           | 17,469                                                  | 125,771                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 27 September 2024       | 0                                                     | 98,197                                                        | 194                                                             | 197                                                   | 19,150                                                        |
| 04 October 2024         | 0                                                     | 98,252                                                        | 194                                                             | 192                                                   | 19,386                                                        |
| 10 October 2024         | 0                                                     | 99,512                                                        | 194                                                             | 246                                                   | 19,594                                                        |
| 18 October 2024         | 0                                                     | 100,978                                                       | 194                                                             | 197                                                   | 19,623                                                        |
| 25 October 2024         | 0                                                     | 100,642                                                       | 194                                                             | 172                                                   | 19,593                                                        |
| 01 November 2024        | 0                                                     | 101,299                                                       | 194                                                             | 195                                                   | 19,589                                                        |
| 08 November 2024        | 0                                                     | 102,046                                                       | 194                                                             | 171                                                   | 19,739                                                        |
| 15 November 2024        | 0                                                     | 104,389                                                       | 194                                                             | 194                                                   | 19,808                                                        |
| 22 November 2024        | 0                                                     | 90,035                                                        | 194                                                             | 174                                                   | 19,824                                                        |
| 29 November 2024        | 0                                                     | 89,948                                                        | 194                                                             | 176                                                   | 19,902                                                        |
| 06 December 2024        | 0                                                     | 92,059                                                        | 193                                                             | 178                                                   | 19,944                                                        |
| 13 December 2024        | 0                                                     | 93,382                                                        | 193                                                             | 200                                                   | 19,943                                                        |
| 20 December 2024        | 0                                                     | 94,291                                                        | 193                                                             | 186                                                   | 19,810                                                        |
| 27 December 2024        | 0                                                     | 92,539                                                        | 193                                                             | 182                                                   | 19,838                                                        |
| 03 January 2025         | 0                                                     | 93,054                                                        | 193                                                             | 185                                                   | 19,874                                                        |
| 10 January 2025         | 0                                                     | 94,351                                                        | 193                                                             | 164                                                   | 19,832                                                        |
| 17 January 2025         | 0                                                     | 96,184                                                        | 189                                                             | 162                                                   | 19,993                                                        |
| 24 January 2025         | 0                                                     | 98,037                                                        | 187                                                             | 184                                                   | 19,521                                                        |
| 28 January 2025         | 0                                                     | 97,930                                                        | 187                                                             | 218                                                   | 19,613                                                        |
| 07 February 2025        | 0                                                     | 97,763                                                        | 187                                                             | 184                                                   | 19,667                                                        |
| 14 February 2025        | 0                                                     | 100,285                                                       | 187                                                             | 184                                                   | 19,721                                                        |
| 21 February 2025        | 0                                                     | 102,326                                                       | 187                                                             | 184                                                   | 19,779                                                        |
| 28 February 2025        | 0                                                     | 104,788                                                       | 185                                                             | 161                                                   | 19,804                                                        |
| 07 March 2025           | 0                                                     | 106,293                                                       | 184                                                             | 184                                                   | 19,996                                                        |
| 14 March 2025           | 0                                                     | 110,315                                                       | 184                                                             | 184                                                   | 19,962                                                        |
| 21 March 2025           | 0                                                     | 108,424                                                       | 184                                                             | 157                                                   | 19,816                                                        |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 27 September 2024       | 2,838                                                           | 8                                                     | 349                                                           | 1,756                                                           | 1,090                                              |
| 04 October 2024         | 2,848                                                           | 8                                                     | 349                                                           | 1,768                                                           | 1,083                                              |
| 10 October 2024         | 2,867                                                           | 8                                                     | 346                                                           | 1,793                                                           | 1,083                                              |
| 18 October 2024         | 2,879                                                           | 8                                                     | 345                                                           | 1,785                                                           | 1,082                                              |
| 25 October 2024         | 2,883                                                           | 8                                                     | 339                                                           | 1,796                                                           | 1,089                                              |
| 01 November 2024        | 2,883                                                           | 8                                                     | 341                                                           | 1,795                                                           | 1,095                                              |
| 08 November 2024        | 2,932                                                           | 8                                                     | 340                                                           | 1,847                                                           | 1,095                                              |
| 15 November 2024        | 3,008                                                           | 8                                                     | 339                                                           | 1,859                                                           | 1,095                                              |
| 22 November 2024        | 2,978                                                           | 8                                                     | 346                                                           | 1,811                                                           | 1,092                                              |
| 29 November 2024        | 3,001                                                           | 8                                                     | 338                                                           | 1,769                                                           | 2,277                                              |
| 06 December 2024        | 3,001                                                           | 8                                                     | 338                                                           | 1,780                                                           | 2,235                                              |
| 13 December 2024        | 3,020                                                           | 8                                                     | 335                                                           | 1,798                                                           | 1,704                                              |
| 20 December 2024        | 2,810                                                           | 8                                                     | 321                                                           | 1,617                                                           | 1,703                                              |
| 27 December 2024        | 2,672                                                           | 8                                                     | 318                                                           | 1,622                                                           | 1,700                                              |
| 03 January 2025         | 2,681                                                           | 8                                                     | 318                                                           | 1,594                                                           | 1,699                                              |
| 10 January 2025         | 2,681                                                           | 8                                                     | 324                                                           | 1,619                                                           | 1,694                                              |
| 17 January 2025         | 2,703                                                           | 8                                                     | 321                                                           | 1,639                                                           | 1,652                                              |
| 24 January 2025         | 2,723                                                           | 8                                                     | 302                                                           | 1,628                                                           | 1,630                                              |
| 28 January 2025         | 2,730                                                           | 8                                                     | 297                                                           | 1,634                                                           | 1,617                                              |
| 07 February 2025        | 2,764                                                           | 8                                                     | 297                                                           | 1,642                                                           | 1,566                                              |
| 14 February 2025        | 2,774                                                           | 8                                                     | 296                                                           | 1,668                                                           | 1,552                                              |
| 21 February 2025        | 2,794                                                           | 8                                                     | 294                                                           | 1,695                                                           | 1,509                                              |
| 28 February 2025        | 2,793                                                           | 8                                                     | 293                                                           | 1,706                                                           | 1,436                                              |
| 07 March 2025           | 2,853                                                           | 8                                                     | 290                                                           | 1,735                                                           | 1,394                                              |
| 14 March 2025           | 2,869                                                           | 8                                                     | 286                                                           | 1,741                                                           | 1,346                                              |
| 21 March 2025           | 2,879                                                           | 8                                                     | 286                                                           | 1,719                                                           | 1,306                                              |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |  |
| 27 September 2024       | 3,090                                                         | 31,752                                                          | 6,191                                                 | 82,472                                                        | 33                                                              |  |
| 04 October 2024         | 3,087                                                         | 32,183                                                          | 6,178                                                 | 82,622                                                        | 33                                                              |  |
| 10 October 2024         | 3,096                                                         | 33,196                                                          | 6,144                                                 | 78,114                                                        | 33                                                              |  |
| 18 October 2024         | 3,091                                                         | 33,113                                                          | 6,092                                                 | 78,404                                                        | 33                                                              |  |
| 25 October 2024         | 3,087                                                         | 34,078                                                          | 6,061                                                 | 78,693                                                        | 33                                                              |  |
| 01 November 2024        | 3,536                                                         | 36,648                                                          | 6,126                                                 | 79,496                                                        | 33                                                              |  |
| 08 November 2024        | 3,541                                                         | 35,593                                                          | 6,085                                                 | 79,859                                                        | 26                                                              |  |
| 15 November 2024        | 3,542                                                         | 36,167                                                          | 6,102                                                 | 80,064                                                        | 27                                                              |  |
| 22 November 2024        | 3,544                                                         | 36,700                                                          | 6,069                                                 | 80,605                                                        | 27                                                              |  |
| 29 November 2024        | 2,864                                                         | 33,118                                                          | 6,068                                                 | 80,358                                                        | 27                                                              |  |
| 06 December 2024        | 2,860                                                         | 32,784                                                          | 6,057                                                 | 80,745                                                        | 27                                                              |  |
| 13 December 2024        | 2,862                                                         | 29,582                                                          | 6,107                                                 | 81,706                                                        | 27                                                              |  |
| 20 December 2024        | 2,833                                                         | 31,092                                                          | 6,083                                                 | 81,252                                                        | 27                                                              |  |
| 27 December 2024        | 2,833                                                         | 31,458                                                          | 6,075                                                 | 80,920                                                        | 27                                                              |  |
| 03 January 2025         | 2,829                                                         | 30,703                                                          | 6,313                                                 | 81,314                                                        | 27                                                              |  |
| 10 January 2025         | 2,832                                                         | 31,725                                                          | 6,266                                                 | 79,285                                                        | 27                                                              |  |
| 17 January 2025         | 2,814                                                         | 32,633                                                          | 6,238                                                 | 79,311                                                        | 27                                                              |  |
| 24 January 2025         | 2,807                                                         | 33,029                                                          | 6,253                                                 | 79,842                                                        | 30                                                              |  |
| 28 January 2025         | 2,801                                                         | 33,216                                                          | 6,244                                                 | 79,701                                                        | 30                                                              |  |
| 07 February 2025        | 2,807                                                         | 31,942                                                          | 6,146                                                 | 79,753                                                        | 33                                                              |  |
| 14 February 2025        | 2,797                                                         | 32,337                                                          | 6,144                                                 | 80,552                                                        | 50                                                              |  |
| 21 February 2025        | 2,792                                                         | 34,314                                                          | 6,156                                                 | 81,242                                                        | 54                                                              |  |
| 28 February 2025        | 2,788                                                         | 33,319                                                          | 6,127                                                 | 80,501                                                        | 54                                                              |  |
| 07 March 2025           | 2,783                                                         | 32,260                                                          | 6,067                                                 | 81,077                                                        | 61                                                              |  |
| 14 March 2025           | 2,792                                                         | 33,601                                                          | 6,047                                                 | 81,465                                                        | 65                                                              |  |
| 21 March 2025           | 2,795                                                         | 34,665                                                          | 5,958                                                 | 80,672                                                        | 65                                                              |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 27 September 2024       | 6,359                                                    | 130,593                                                          | 50,804                                                             | 3,732                                                        | 83,232                                                               |
| 04 October 2024         | 6,501                                                    | 131,220                                                          | 51,411                                                             | 3,741                                                        | 83,158                                                               |
| 10 October 2024         | 6,607                                                    | 132,219                                                          | 52,650                                                             | 3,761                                                        | 82,288                                                               |
| 18 October 2024         | 6,390                                                    | 130,609                                                          | 49,933                                                             | 3,700                                                        | 82,596                                                               |
| 25 October 2024         | 6,304                                                    | 127,477                                                          | 50,757                                                             | 3,633                                                        | 81,963                                                               |
| 01 November 2024        | 6,305                                                    | 128,452                                                          | 51,370                                                             | 3,638                                                        | 82,125                                                               |
| 08 November 2024        | 6,338                                                    | 129,454                                                          | 52,162                                                             | 3,605                                                        | 82,219                                                               |
| 15 November 2024        | 6,246                                                    | 120,166                                                          | 52,674                                                             | 3,569                                                        | 81,970                                                               |
| 22 November 2024        | 6,279                                                    | 120,942                                                          | 53,285                                                             | 3,529                                                        | 80,152                                                               |
| 29 November 2024        | 6,229                                                    | 118,367                                                          | 54,148                                                             | 4,554                                                        | 79,835                                                               |
| 06 December 2024        | 6,260                                                    | 119,701                                                          | 55,823                                                             | 4,552                                                        | 80,654                                                               |
| 13 December 2024        | 6,239                                                    | 120,549                                                          | 52,749                                                             | 4,350                                                        | 81,133                                                               |
| 20 December 2024        | 6,897                                                    | 119,159                                                          | 55,092                                                             | 4,424                                                        | 82,266                                                               |
| 27 December 2024        | 6,986                                                    | 118,437                                                          | 55,284                                                             | 4,435                                                        | 81,308                                                               |
| 03 January 2025         | 6,895                                                    | 118,732                                                          | 55,857                                                             | 4,439                                                        | 81,485                                                               |
| 10 January 2025         | 6,937                                                    | 119,933                                                          | 57,103                                                             | 4,455                                                        | 81,161                                                               |
| 17 January 2025         | 7,021                                                    | 120,858                                                          | 57,217                                                             | 4,422                                                        | 81,668                                                               |
| 24 January 2025         | 7,042                                                    | 120,088                                                          | 58,512                                                             | 4,423                                                        | 82,157                                                               |
| 28 January 2025         | 7,172                                                    | 119,840                                                          | 59,113                                                             | 4,369                                                        | 82,075                                                               |
| 07 February 2025        | 7,072                                                    | 120,616                                                          | 61,310                                                             | 4,250                                                        | 81,995                                                               |
| 14 February 2025        | 7,110                                                    | 122,224                                                          | 62,065                                                             | 4,256                                                        | 82,284                                                               |
| 21 February 2025        | 7,123                                                    | 122,135                                                          | 62,103                                                             | 4,277                                                        | 82,949                                                               |
| 28 February 2025        | 7,159                                                    | 122,826                                                          | 62,040                                                             | 4,222                                                        | 83,316                                                               |
| 07 March 2025           | 7,186                                                    | 123,781                                                          | 62,967                                                             | 4,139                                                        | 83,407                                                               |
| 14 March 2025           | 7,187                                                    | 123,001                                                          | 59,694                                                             | 4,073                                                        | 83,916                                                               |
| 21 March 2025           | 7,182                                                    | 121,266                                                          | 60,468                                                             | 4,060                                                        | 85,313                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 27 September 2024       | 38,498                                                                 | 2,838                                                         | 59,489                                                                | 28,261                                                                  | 5,579                                                         |
| 04 October 2024         | 38,834                                                                 | 2,835                                                         | 59,494                                                                | 28,651                                                                  | 5,603                                                         |
| 10 October 2024         | 39,907                                                                 | 2,866                                                         | 59,331                                                                | 29,422                                                                  | 5,624                                                         |
| 18 October 2024         | 39,885                                                                 | 2,820                                                         | 59,649                                                                | 28,958                                                                  | 5,564                                                         |
| 25 October 2024         | 39,994                                                                 | 2,813                                                         | 59,500                                                                | 29,527                                                                  | 5,566                                                         |
| 01 November 2024        | 39,881                                                                 | 2,825                                                         | 59,627                                                                | 29,597                                                                  | 5,627                                                         |
| 08 November 2024        | 39,637                                                                 | 2,826                                                         | 59,857                                                                | 29,869                                                                  | 5,621                                                         |
| 15 November 2024        | 39,685                                                                 | 2,847                                                         | 58,930                                                                | 30,007                                                                  | 5,580                                                         |
| 22 November 2024        | 39,699                                                                 | 2,854                                                         | 56,367                                                                | 30,417                                                                  | 5,609                                                         |
| 29 November 2024        | 39,839                                                                 | 2,853                                                         | 56,217                                                                | 30,324                                                                  | 5,714                                                         |
| 06 December 2024        | 39,907                                                                 | 2,837                                                         | 56,791                                                                | 30,317                                                                  | 5,731                                                         |
| 13 December 2024        | 39,244                                                                 | 2,968                                                         | 57,114                                                                | 29,969                                                                  | 6,075                                                         |
| 20 December 2024        | 40,300                                                                 | 3,108                                                         | 58,412                                                                | 30,777                                                                  | 6,492                                                         |
| 27 December 2024        | 40,041                                                                 | 3,104                                                         | 57,635                                                                | 30,902                                                                  | 6,522                                                         |
| 03 January 2025         | 39,922                                                                 | 3,091                                                         | 58,000                                                                | 30,814                                                                  | 6,717                                                         |
| 10 January 2025         | 40,449                                                                 | 3,059                                                         | 58,000                                                                | 31,421                                                                  | 6,704                                                         |
| 17 January 2025         | 41,319                                                                 | 3,070                                                         | 58,043                                                                | 31,535                                                                  | 6,727                                                         |
| 24 January 2025         | 41,524                                                                 | 3,124                                                         | 58,607                                                                | 32,433                                                                  | 6,706                                                         |
| 28 January 2025         | 41,688                                                                 | 3,097                                                         | 58,397                                                                | 32,544                                                                  | 6,717                                                         |
| 07 February 2025        | 41,768                                                                 | 3,200                                                         | 58,158                                                                | 32,748                                                                  | 6,584                                                         |
| 14 February 2025        | 42,016                                                                 | 3,222                                                         | 59,015                                                                | 32,950                                                                  | 6,600                                                         |
| 21 February 2025        | 42,036                                                                 | 3,245                                                         | 59,308                                                                | 33,896                                                                  | 6,595                                                         |
| 28 February 2025        | 42,025                                                                 | 3,229                                                         | 59,644                                                                | 34,208                                                                  | 6,623                                                         |
| 07 March 2025           | 41,833                                                                 | 3,245                                                         | 59,891                                                                | 34,287                                                                  | 6,628                                                         |
| 14 March 2025           | 40,916                                                                 | 3,220                                                         | 60,202                                                                | 34,673                                                                  | 6,637                                                         |
| 21 March 2025           | 41,016                                                                 | 3,165                                                         | 61,462                                                                | 35,628                                                                  | 6,596                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 27 September 2024       | 133,653                                                               | 69,444                                                                  | 2,871                                                          | 58,517                                                                 | 46,020                                                                   |
| 04 October 2024         | 134,110                                                               | 69,294                                                                  | 2,923                                                          | 59,063                                                                 | 45,834                                                                   |
| 10 October 2024         | 132,916                                                               | 70,748                                                                  | 2,952                                                          | 59,165                                                                 | 46,944                                                                   |
| 18 October 2024         | 133,025                                                               | 68,983                                                                  | 2,870                                                          | 58,734                                                                 | 46,727                                                                   |
| 25 October 2024         | 131,898                                                               | 69,701                                                                  | 2,816                                                          | 57,747                                                                 | 47,324                                                                   |
| 01 November 2024        | 132,980                                                               | 69,899                                                                  | 2,823                                                          | 58,833                                                                 | 47,609                                                                   |
| 08 November 2024        | 133,846                                                               | 70,967                                                                  | 2,822                                                          | 59,725                                                                 | 48,283                                                                   |
| 15 November 2024        | 130,405                                                               | 71,421                                                                  | 2,816                                                          | 57,713                                                                 | 48,106                                                                   |
| 22 November 2024        | 122,441                                                               | 72,417                                                                  | 2,802                                                          | 56,953                                                                 | 48,742                                                                   |
| 29 November 2024        | 120,508                                                               | 71,341                                                                  | 2,840                                                          | 56,282                                                                 | 47,772                                                                   |
| 06 December 2024        | 121,857                                                               | 72,372                                                                  | 2,797                                                          | 57,237                                                                 | 47,201                                                                   |
| 13 December 2024        | 123,193                                                               | 69,867                                                                  | 2,976                                                          | 58,121                                                                 | 46,262                                                                   |
| 20 December 2024        | 124,174                                                               | 71,414                                                                  | 2,970                                                          | 54,613                                                                 | 46,247                                                                   |
| 27 December 2024        | 123,421                                                               | 71,748                                                                  | 2,987                                                          | 54,304                                                                 | 46,271                                                                   |
| 03 January 2025         | 123,791                                                               | 71,538                                                                  | 2,952                                                          | 54,553                                                                 | 45,972                                                                   |
| 10 January 2025         | 123,868                                                               | 72,735                                                                  | 2,963                                                          | 55,111                                                                 | 47,003                                                                   |
| 17 January 2025         | 125,405                                                               | 73,520                                                                  | 2,989                                                          | 55,752                                                                 | 47,234                                                                   |
| 24 January 2025         | 125,842                                                               | 74,329                                                                  | 2,979                                                          | 55,640                                                                 | 47,816                                                                   |
| 28 January 2025         | 125,595                                                               | 74,307                                                                  | 3,034                                                          | 55,682                                                                 | 47,703                                                                   |
| 07 February 2025        | 125,959                                                               | 75,258                                                                  | 2,986                                                          | 56,129                                                                 | 47,433                                                                   |
| 14 February 2025        | 127,949                                                               | 75,948                                                                  | 3,012                                                          | 57,764                                                                 | 48,114                                                                   |
| 21 February 2025        | 129,001                                                               | 76,866                                                                  | 2,987                                                          | 58,331                                                                 | 48,693                                                                   |
| 28 February 2025        | 130,023                                                               | 76,868                                                                  | 2,977                                                          | 58,805                                                                 | 48,468                                                                   |
| 07 March 2025           | 131,271                                                               | 77,872                                                                  | 2,973                                                          | 60,274                                                                 | 48,814                                                                   |
| 14 March 2025           | 133,024                                                               | 77,179                                                                  | 3,002                                                          | 61,313                                                                 | 49,381                                                                   |
| 21 March 2025           | 133,611                                                               | 77,977                                                                  | 2,985                                                          | 54,224                                                                 | 48,769                                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 27 September 2024       | 945                                                             | 7,720                                                                   | 6,620                                                                     | 553                                                             | 4,176                                                                   |
| 04 October 2024         | 958                                                             | 7,847                                                                   | 6,613                                                                     | 558                                                             | 4,176                                                                   |
| 10 October 2024         | 969                                                             | 7,906                                                                   | 6,667                                                                     | 574                                                             | 4,203                                                                   |
| 18 October 2024         | 938                                                             | 7,980                                                                   | 6,772                                                                     | 552                                                             | 4,147                                                                   |
| 25 October 2024         | 930                                                             | 7,942                                                                   | 6,858                                                                     | 551                                                             | 4,057                                                                   |
| 01 November 2024        | 939                                                             | 8,187                                                                   | 6,970                                                                     | 557                                                             | 4,131                                                                   |
| 08 November 2024        | 946                                                             | 8,361                                                                   | 7,124                                                                     | 552                                                             | 4,135                                                                   |
| 15 November 2024        | 942                                                             | 8,340                                                                   | 7,130                                                                     | 547                                                             | 4,064                                                                   |
| 22 November 2024        | 949                                                             | 8,425                                                                   | 7,079                                                                     | 542                                                             | 4,050                                                                   |
| 29 November 2024        | 946                                                             | 7,986                                                                   | 6,900                                                                     | 533                                                             | 4,001                                                                   |
| 06 December 2024        | 945                                                             | 8,148                                                                   | 6,861                                                                     | 532                                                             | 4,007                                                                   |
| 13 December 2024        | 928                                                             | 8,307                                                                   | 6,638                                                                     | 533                                                             | 3,969                                                                   |
| 20 December 2024        | 907                                                             | 7,487                                                                   | 6,627                                                                     | 530                                                             | 3,871                                                                   |
| 27 December 2024        | 918                                                             | 7,453                                                                   | 6,635                                                                     | 536                                                             | 3,866                                                                   |
| 03 January 2025         | 903                                                             | 7,594                                                                   | 6,509                                                                     | 530                                                             | 3,838                                                                   |
| 10 January 2025         | 909                                                             | 7,710                                                                   | 6,716                                                                     | 530                                                             | 3,878                                                                   |
| 17 January 2025         | 909                                                             | 7,695                                                                   | 6,696                                                                     | 530                                                             | 3,858                                                                   |
| 24 January 2025         | 919                                                             | 7,519                                                                   | 6,765                                                                     | 524                                                             | 3,809                                                                   |
| 28 January 2025         | 944                                                             | 7,542                                                                   | 6,671                                                                     | 540                                                             | 3,816                                                                   |
| 07 February 2025        | 918                                                             | 7,769                                                                   | 6,732                                                                     | 522                                                             | 3,825                                                                   |
| 14 February 2025        | 915                                                             | 7,868                                                                   | 6,793                                                                     | 526                                                             | 3,849                                                                   |
| 21 February 2025        | 922                                                             | 7,884                                                                   | 6,965                                                                     | 521                                                             | 3,860                                                                   |
| 28 February 2025        | 918                                                             | 8,085                                                                   | 6,963                                                                     | 511                                                             | 3,832                                                                   |
| 07 March 2025           | 923                                                             | 8,184                                                                   | 6,994                                                                     | 516                                                             | 3,825                                                                   |
| 14 March 2025           | 920                                                             | 8,225                                                                   | 7,136                                                                     | 508                                                             | 3,770                                                                   |
| 21 March 2025           | 913                                                             | 7,440                                                                   | 6,505                                                                     | 507                                                             | 3,756                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                        |                                                                |                                                                  |
|-------------------------|---------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                                     |                                                        |                                                                |                                                                  |
|                         | Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap | Number of Outstanding Trades / > 20 Years / Basis Swap | Number of Outstanding Trades / > 20 Years / Floating vs. Fixed | Number of Outstanding Trades / > 20 Years / Overnight Index Swap |
| 27 September 2024       | 6,174                                                               | 592                                                    | 5,092                                                          | 9,519                                                            |
| 04 October 2024         | 6,108                                                               | 610                                                    | 5,148                                                          | 9,476                                                            |
| 10 October 2024         | 6,324                                                               | 646                                                    | 5,207                                                          | 9,848                                                            |
| 18 October 2024         | 6,328                                                               | 591                                                    | 5,084                                                          | 9,864                                                            |
| 25 October 2024         | 6,445                                                               | 583                                                    | 4,943                                                          | 9,999                                                            |
| 01 November 2024        | 6,635                                                               | 584                                                    | 4,976                                                          | 9,880                                                            |
| 08 November 2024        | 6,554                                                               | 583                                                    | 5,016                                                          | 10,291                                                           |
| 15 November 2024        | 6,652                                                               | 577                                                    | 4,979                                                          | 10,183                                                           |
| 22 November 2024        | 6,741                                                               | 576                                                    | 5,027                                                          | 10,161                                                           |
| 29 November 2024        | 6,237                                                               | 571                                                    | 5,016                                                          | 10,039                                                           |
| 06 December 2024        | 6,143                                                               | 573                                                    | 5,044                                                          | 9,787                                                            |
| 13 December 2024        | 5,517                                                               | 575                                                    | 5,015                                                          | 9,625                                                            |
| 20 December 2024        | 5,549                                                               | 577                                                    | 4,906                                                          | 9,638                                                            |
| 27 December 2024        | 5,669                                                               | 596                                                    | 4,920                                                          | 9,652                                                            |
| 03 January 2025         | 5,656                                                               | 576                                                    | 4,917                                                          | 9,606                                                            |
| 10 January 2025         | 5,734                                                               | 579                                                    | 4,949                                                          | 9,692                                                            |
| 17 January 2025         | 5,836                                                               | 589                                                    | 4,944                                                          | 9,689                                                            |
| 24 January 2025         | 5,922                                                               | 598                                                    | 4,838                                                          | 9,829                                                            |
| 28 January 2025         | 5,967                                                               | 646                                                    | 4,872                                                          | 9,828                                                            |
| 07 February 2025        | 5,664                                                               | 603                                                    | 4,863                                                          | 9,741                                                            |
| 14 February 2025        | 5,829                                                               | 598                                                    | 4,887                                                          | 9,857                                                            |
| 21 February 2025        | 5,987                                                               | 597                                                    | 4,911                                                          | 10,049                                                           |
| 28 February 2025        | 5,909                                                               | 590                                                    | 4,920                                                          | 9,896                                                            |
| 07 March 2025           | 5,831                                                               | 593                                                    | 4,994                                                          | 9,978                                                            |
| 14 March 2025           | 5,921                                                               | 597                                                    | 4,984                                                          | 10,017                                                           |
| 21 March 2025           | 6,073                                                               | 582                                                    | 4,922                                                          | 9,784                                                            |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 28 March 2025           | 22,550,785.42                           | 959,081.99                                   | 11,862,209.55                                           | 9,729,493.88                                              | 686,616.01                                                          |
| 03 April 2025           | 22,681,783.68                           | 973,671.13                                   | 11,965,578.28                                           | 9,742,534.28                                              | 690,485.15                                                          |
| 11 April 2025           | 24,144,144.31                           | 988,915.64                                   | 12,128,625.28                                           | 11,026,603.39                                             | 689,295.53                                                          |
| 17 April 2025           | 24,692,768.52                           | 1,027,120.79                                 | 12,274,118.35                                           | 11,391,529.37                                             | 692,698.82                                                          |
| 25 April 2025           | 24,568,145.77                           | 1,013,653.95                                 | 11,900,322.38                                           | 11,654,169.44                                             | 698,721.01                                                          |
| 02 May 2025             | 24,956,572.84                           | 1,095,464.77                                 | 12,021,958.06                                           | 11,839,150.00                                             | 713,385.04                                                          |
| 09 May 2025             | 24,967,195.32                           | 1,055,828.21                                 | 12,148,309.46                                           | 11,763,057.66                                             | 740,435.01                                                          |
| 16 May 2025             | 24,672,044.42                           | 1,072,612.62                                 | 12,198,034.11                                           | 11,401,397.69                                             | 741,620.59                                                          |
| 23 May 2025             | 24,877,408.41                           | 1,111,751.90                                 | 12,194,578.41                                           | 11,571,078.10                                             | 758,956.83                                                          |
| 30 May 2025             | 23,758,146.25                           | 1,105,832.37                                 | 12,288,748.41                                           | 10,363,565.46                                             | 761,442.52                                                          |
| 06 June 2025            | 24,150,852.45                           | 1,109,589.66                                 | 12,404,383.55                                           | 10,636,879.23                                             | 782,279.06                                                          |
| 13 June 2025            | 24,285,501.18                           | 1,038,320.54                                 | 12,522,853.03                                           | 10,724,327.61                                             | 739,773.91                                                          |
| 20 June 2025            | 24,275,036.52                           | 1,045,427.17                                 | 12,258,729.67                                           | 10,970,879.68                                             | 759,604.38                                                          |
| 27 June 2025            | 24,329,394.93                           | 1,029,963.31                                 | 12,333,873.32                                           | 10,965,558.30                                             | 768,036.57                                                          |
| 04 July 2025            | 24,161,831.92                           | 1,029,049.94                                 | 12,434,372.83                                           | 10,698,409.16                                             | 777,472.54                                                          |
| 11 July 2025            | 23,869,512.49                           | 1,033,944.11                                 | 12,087,698.03                                           | 10,747,870.35                                             | 783,369.04                                                          |
| 18 July 2025            | 24,078,200.55                           | 1,062,273.88                                 | 12,194,784.37                                           | 10,821,142.30                                             | 801,767.64                                                          |
| 25 July 2025            | 24,308,580.13                           | 1,060,129.76                                 | 12,249,812.53                                           | 10,998,637.84                                             | 781,870.02                                                          |
| 01 August 2025          | 24,159,029.74                           | 980,571.57                                   | 12,163,026.60                                           | 11,015,431.58                                             | 774,568.55                                                          |
| 08 August 2025          | 25,637,358.62                           | 1,079,083.21                                 | 12,337,984.33                                           | 12,220,291.08                                             | 793,270.16                                                          |
| 15 August 2025          | 25,657,916.25                           | 1,098,258.14                                 | 12,392,860.61                                           | 12,166,797.50                                             | 801,243.48                                                          |
| 22 August 2025          | 27,255,978.55                           | 1,101,940.88                                 | 12,543,845.75                                           | 13,610,191.92                                             | 791,447.26                                                          |
| 29 August 2025          | 25,749,779.04                           | 1,092,554.39                                 | 12,732,558.87                                           | 11,924,665.77                                             | 791,732.45                                                          |
| 05 September 2025       | 26,430,395.33                           | 1,117,486.93                                 | 13,015,245.28                                           | 12,297,663.12                                             | 808,937.92                                                          |
| 12 September 2025       | 26,195,442.27                           | 1,120,021.75                                 | 13,109,611.97                                           | 11,965,808.55                                             | 798,404.42                                                          |
| 19 September 2025       | 26,350,921.37                           | 1,115,608.45                                 | 13,063,141.12                                           | 12,172,171.80                                             | 821,025.91                                                          |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|--|
| Position to Clear       |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |  |
| As At                   | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |  |
| 28 March 2025           | 9,297,404.83                                                          | 6,693,208.89                                                            | 272,465.98                                                        | 2,564,804.72                                                              | 3,036,284.99                                                                |  |
| 03 April 2025           | 9,422,292.74                                                          | 6,670,547.93                                                            | 283,185.97                                                        | 2,543,285.54                                                              | 3,071,986.35                                                                |  |
| 11 April 2025           | 9,486,893.18                                                          | 7,409,206.09                                                            | 299,620.12                                                        | 2,641,732.10                                                              | 3,617,397.30                                                                |  |
| 17 April 2025           | 9,572,898.24                                                          | 7,591,070.50                                                            | 334,421.98                                                        | 2,701,220.11                                                              | 3,800,458.88                                                                |  |
| 25 April 2025           | 9,184,388.70                                                          | 7,754,756.88                                                            | 314,932.93                                                        | 2,715,933.68                                                              | 3,899,412.56                                                                |  |
| 02 May 2025             | 9,177,983.34                                                          | 7,816,408.78                                                            | 382,079.73                                                        | 2,843,974.73                                                              | 4,022,741.22                                                                |  |
| 09 May 2025             | 9,393,526.50                                                          | 7,818,039.59                                                            | 315,393.20                                                        | 2,754,782.95                                                              | 3,945,018.06                                                                |  |
| 16 May 2025             | 9,435,044.71                                                          | 7,920,563.67                                                            | 330,992.03                                                        | 2,762,989.40                                                              | 3,480,834.02                                                                |  |
| 23 May 2025             | 9,420,637.87                                                          | 7,991,226.29                                                            | 352,795.07                                                        | 2,773,940.54                                                              | 3,579,851.80                                                                |  |
| 30 May 2025             | 9,502,964.56                                                          | 6,704,771.84                                                            | 344,389.85                                                        | 2,785,783.85                                                              | 3,658,793.63                                                                |  |
| 06 June 2025            | 9,596,534.46                                                          | 6,819,327.02                                                            | 327,310.60                                                        | 2,807,849.09                                                              | 3,817,552.22                                                                |  |
| 13 June 2025            | 9,685,338.64                                                          | 6,910,260.77                                                            | 298,546.62                                                        | 2,837,514.39                                                              | 3,814,066.84                                                                |  |
| 20 June 2025            | 9,459,206.92                                                          | 7,397,205.96                                                            | 285,822.79                                                        | 2,799,522.76                                                              | 3,573,673.71                                                                |  |
| 27 June 2025            | 9,512,903.84                                                          | 7,560,367.00                                                            | 261,926.73                                                        | 2,820,969.48                                                              | 3,405,191.30                                                                |  |
| 04 July 2025            | 9,604,839.11                                                          | 7,216,840.73                                                            | 251,577.40                                                        | 2,829,533.72                                                              | 3,481,568.43                                                                |  |
| 11 July 2025            | 9,243,618.09                                                          | 7,229,151.50                                                            | 250,575.07                                                        | 2,844,079.94                                                              | 3,518,718.85                                                                |  |
| 18 July 2025            | 9,267,834.25                                                          | 7,296,457.62                                                            | 260,506.24                                                        | 2,926,950.12                                                              | 3,524,684.68                                                                |  |
| 25 July 2025            | 9,325,719.07                                                          | 7,339,535.49                                                            | 278,259.73                                                        | 2,924,093.47                                                              | 3,659,102.34                                                                |  |
| 01 August 2025          | 9,345,711.90                                                          | 7,397,441.66                                                            | 206,003.02                                                        | 2,817,314.70                                                              | 3,617,989.92                                                                |  |
| 08 August 2025          | 9,412,841.20                                                          | 8,026,609.67                                                            | 285,813.04                                                        | 2,925,143.13                                                              | 4,193,681.41                                                                |  |
| 15 August 2025          | 9,476,628.08                                                          | 8,019,974.13                                                            | 297,014.66                                                        | 2,916,232.53                                                              | 4,146,823.37                                                                |  |
| 22 August 2025          | 9,589,517.73                                                          | 7,964,886.40                                                            | 310,493.62                                                        | 2,954,328.02                                                              | 5,645,305.52                                                                |  |
| 29 August 2025          | 9,762,284.93                                                          | 7,617,605.02                                                            | 300,821.94                                                        | 2,970,273.95                                                              | 4,307,060.75                                                                |  |
| 05 September 2025       | 9,849,586.57                                                          | 7,853,888.89                                                            | 308,549.01                                                        | 3,165,658.71                                                              | 4,443,774.23                                                                |  |
| 12 September 2025       | 9,891,212.94                                                          | 7,613,267.45                                                            | 321,617.34                                                        | 3,218,399.02                                                              | 4,352,541.11                                                                |  |
| 19 September 2025       | 9,823,132.37                                                          | 8,070,661.92                                                            | 294,582.54                                                        | 3,240,008.76                                                              | 4,101,509.88                                                                |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 28 March 2025           | 147,707.13                                            | 640,413.43                                                    | 4,521,500.87                                                    | 0.00                                                  | 4,998,782.85                                                  |  |
| 03 April 2025           | 141,809.13                                            | 593,591.01                                                    | 4,536,748.90                                                    | 0.00                                                  | 5,090,431.49                                                  |  |
| 11 April 2025           | 142,121.48                                            | 591,139.43                                                    | 4,741,825.01                                                    | 0.00                                                  | 5,178,577.36                                                  |  |
| 17 April 2025           | 133,872.98                                            | 589,520.39                                                    | 4,699,844.48                                                    | 0.00                                                  | 5,258,484.57                                                  |  |
| 25 April 2025           | 132,962.48                                            | 594,450.27                                                    | 4,643,116.50                                                    | 0.00                                                  | 4,873,526.21                                                  |  |
| 02 May 2025             | 140,914.52                                            | 611,012.51                                                    | 4,756,921.35                                                    | 0.00                                                  | 4,833,199.98                                                  |  |
| 09 May 2025             | 140,680.40                                            | 594,855.45                                                    | 4,703,763.23                                                    | 0.00                                                  | 4,931,838.24                                                  |  |
| 16 May 2025             | 149,532.91                                            | 594,713.16                                                    | 5,428,641.05                                                    | 0.00                                                  | 4,971,826.30                                                  |  |
| 23 May 2025             | 153,691.51                                            | 597,656.17                                                    | 5,506,468.45                                                    | 0.00                                                  | 5,057,284.78                                                  |  |
| 30 May 2025             | 152,050.40                                            | 593,043.98                                                    | 4,871,034.64                                                    | 0.00                                                  | 5,101,900.49                                                  |  |
| 06 June 2025            | 146,020.21                                            | 592,806.06                                                    | 4,977,087.45                                                    | 0.00                                                  | 5,121,743.51                                                  |  |
| 13 June 2025            | 151,365.56                                            | 600,311.17                                                    | 4,956,127.23                                                    | 0.00                                                  | 5,212,303.18                                                  |  |
| 20 June 2025            | 169,791.25                                            | 616,015.00                                                    | 5,490,774.49                                                    | 0.00                                                  | 5,137,174.50                                                  |  |
| 27 June 2025            | 164,023.17                                            | 627,768.30                                                    | 5,261,272.50                                                    | 0.00                                                  | 5,188,567.88                                                  |  |
| 04 July 2025            | 151,546.29                                            | 634,327.78                                                    | 4,906,727.80                                                    | 0.00                                                  | 5,219,375.54                                                  |  |
| 11 July 2025            | 150,693.16                                            | 639,986.71                                                    | 4,995,946.50                                                    | 0.00                                                  | 4,883,322.92                                                  |  |
| 18 July 2025            | 162,805.33                                            | 726,815.37                                                    | 5,034,623.46                                                    | 0.00                                                  | 4,927,150.58                                                  |  |
| 25 July 2025            | 169,063.49                                            | 689,513.12                                                    | 4,977,876.93                                                    | 0.00                                                  | 5,036,263.39                                                  |  |
| 01 August 2025          | 146,580.77                                            | 638,757.19                                                    | 4,887,993.31                                                    | 0.00                                                  | 5,059,335.67                                                  |  |
| 08 August 2025          | 157,656.90                                            | 629,457.50                                                    | 5,314,215.83                                                    | 0.00                                                  | 5,123,881.69                                                  |  |
| 15 August 2025          | 151,743.40                                            | 611,500.46                                                    | 5,317,714.56                                                    | 0.00                                                  | 5,168,189.84                                                  |  |
| 22 August 2025          | 143,756.52                                            | 613,867.89                                                    | 6,808,025.10                                                    | 0.00                                                  | 5,223,053.36                                                  |  |
| 29 August 2025          | 142,069.61                                            | 648,216.67                                                    | 5,239,799.72                                                    | 0.00                                                  | 5,283,021.13                                                  |  |
| 05 September 2025       | 141,716.97                                            | 759,156.01                                                    | 5,261,854.52                                                    | 0.00                                                  | 5,359,403.17                                                  |  |
| 12 September 2025       | 148,480.09                                            | 720,951.96                                                    | 5,244,644.60                                                    | 0.00                                                  | 5,465,752.25                                                  |  |
| 19 September 2025       | 158,032.23                                            | 763,182.56                                                    | 5,497,637.29                                                    | 0.00                                                  | 5,438,214.49                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |        |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--------|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |        |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |        |
| 28 March 2025           | 5,774.34                                                         | 23,652.95                                              | 431,892.22                                                     | 186,340.48                                                       |                                                        | 53.56  |
| 03 April 2025           | 5,772.59                                                         | 23,165.15                                              | 437,002.36                                                     | 186,339.16                                                       |                                                        | 53.68  |
| 11 April 2025           | 5,709.60                                                         | 23,793.56                                              | 445,603.37                                                     | 193,086.85                                                       |                                                        | 53.24  |
| 17 April 2025           | 5,736.76                                                         | 25,019.84                                              | 461,187.95                                                     | 200,552.56                                                       |                                                        | 54.96  |
| 25 April 2025           | 5,759.68                                                         | 24,810.80                                              | 464,847.82                                                     | 203,688.83                                                       |                                                        | 55.07  |
| 02 May 2025             | 5,780.02                                                         | 26,651.65                                              | 467,760.13                                                     | 213,448.90                                                       |                                                        | 55.70  |
| 09 May 2025             | 5,808.30                                                         | 25,868.48                                              | 465,350.27                                                     | 210,204.57                                                       |                                                        | 55.23  |
| 16 May 2025             | 5,822.00                                                         | 24,258.78                                              | 460,905.97                                                     | 211,002.07                                                       |                                                        | 55.11  |
| 23 May 2025             | 5,826.93                                                         | 23,849.49                                              | 469,367.69                                                     | 222,197.48                                                       |                                                        | 55.76  |
| 30 May 2025             | 5,833.25                                                         | 23,694.24                                              | 468,724.72                                                     | 225,216.34                                                       |                                                        | 55.96  |
| 06 June 2025            | 5,841.13                                                         | 23,027.11                                              | 482,125.10                                                     | 237,517.88                                                       |                                                        | 56.32  |
| 13 June 2025            | 5,834.31                                                         | 22,784.44                                              | 479,704.06                                                     | 239,066.73                                                       |                                                        | 31.89  |
| 20 June 2025            | 5,837.55                                                         | 23,522.41                                              | 479,234.51                                                     | 245,960.80                                                       |                                                        | 31.60  |
| 27 June 2025            | 5,848.61                                                         | 24,170.24                                              | 490,066.03                                                     | 216,766.04                                                       |                                                        | 32.17  |
| 04 July 2025            | 5,857.03                                                         | 21,991.45                                              | 496,298.86                                                     | 217,063.10                                                       |                                                        | 32.11  |
| 11 July 2025            | 5,844.71                                                         | 20,946.49                                              | 494,980.66                                                     | 212,635.57                                                       |                                                        | 31.99  |
| 18 July 2025            | 5,845.44                                                         | 22,503.08                                              | 496,423.91                                                     | 213,658.71                                                       |                                                        | 31.60  |
| 25 July 2025            | 5,721.45                                                         | 21,976.81                                              | 499,197.60                                                     | 216,906.72                                                       |                                                        | 31.97  |
| 01 August 2025          | 5,694.80                                                         | 19,614.00                                              | 497,177.95                                                     | 217,288.02                                                       |                                                        | 31.17  |
| 08 August 2025          | 5,703.68                                                         | 21,194.48                                              | 496,768.31                                                     | 224,496.54                                                       |                                                        | 31.45  |
| 15 August 2025          | 5,622.77                                                         | 21,122.65                                              | 490,149.69                                                     | 223,625.89                                                       |                                                        | 31.96  |
| 22 August 2025          | 5,569.49                                                         | 22,438.69                                              | 487,986.40                                                     | 219,656.23                                                       |                                                        | 31.68  |
| 29 August 2025          | 5,586.70                                                         | 22,238.28                                              | 477,466.53                                                     | 211,350.64                                                       |                                                        | 31.77  |
| 05 September 2025       | 5,596.16                                                         | 20,143.13                                              | 482,311.15                                                     | 208,489.74                                                       |                                                        | 31.65  |
| 12 September 2025       | 5,612.51                                                         | 28,477.61                                              | 500,041.59                                                     | 203,349.95                                                       |                                                        | 31.85  |
| 19 September 2025       | 5,626.26                                                         | 23,467.54                                              | 510,138.03                                                     | 202,335.39                                                       |                                                        | 452.36 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |  |
| 28 March 2025           | 9,996.80                                                       | 120,696.49                                                       | 58,726.01                                              | 60,011.47                                                      | 3,025,040.03                                                     |  |
| 03 April 2025           | 9,041.56                                                       | 122,095.01                                                       | 55,529.21                                              | 60,286.94                                                      | 3,174,978.93                                                     |  |
| 11 April 2025           | 8,967.68                                                       | 123,075.59                                                       | 53,227.43                                              | 61,242.16                                                      | 4,175,557.84                                                     |  |
| 17 April 2025           | 9,253.89                                                       | 128,607.54                                                       | 53,611.64                                              | 65,350.67                                                      | 4,539,129.38                                                     |  |
| 25 April 2025           | 9,271.12                                                       | 129,850.38                                                       | 52,461.28                                              | 64,072.63                                                      | 4,851,638.85                                                     |  |
| 02 May 2025             | 9,384.19                                                       | 131,130.01                                                       | 51,248.11                                              | 64,439.02                                                      | 4,849,445.35                                                     |  |
| 09 May 2025             | 9,307.42                                                       | 127,847.34                                                       | 50,502.12                                              | 63,226.27                                                      | 4,917,690.31                                                     |  |
| 16 May 2025             | 9,267.27                                                       | 127,971.51                                                       | 49,049.99                                              | 62,090.50                                                      | 3,757,838.81                                                     |  |
| 23 May 2025             | 9,375.76                                                       | 130,147.44                                                       | 49,576.08                                              | 62,524.22                                                      | 3,881,385.25                                                     |  |
| 30 May 2025             | 9,379.96                                                       | 131,423.02                                                       | 49,078.82                                              | 62,165.33                                                      | 3,290,755.12                                                     |  |
| 06 June 2025            | 9,439.94                                                       | 132,167.49                                                       | 47,833.02                                              | 62,934.91                                                      | 3,319,931.65                                                     |  |
| 13 June 2025            | 9,435.03                                                       | 132,375.04                                                       | 45,684.74                                              | 64,349.25                                                      | 3,509,544.45                                                     |  |
| 20 June 2025            | 9,224.55                                                       | 129,739.57                                                       | 43,305.04                                              | 59,994.10                                                      | 3,260,291.63                                                     |  |
| 27 June 2025            | 9,388.23                                                       | 128,815.75                                                       | 41,975.64                                              | 60,137.61                                                      | 3,439,222.97                                                     |  |
| 04 July 2025            | 9,369.48                                                       | 129,747.22                                                       | 41,873.33                                              | 60,557.19                                                      | 3,451,743.35                                                     |  |
| 11 July 2025            | 9,336.63                                                       | 128,938.15                                                       | 41,039.17                                              | 59,447.51                                                      | 3,550,963.63                                                     |  |
| 18 July 2025            | 9,219.82                                                       | 127,919.20                                                       | 40,216.70                                              | 58,967.70                                                      | 3,499,131.65                                                     |  |
| 25 July 2025            | 9,301.53                                                       | 130,501.97                                                       | 40,324.74                                              | 59,683.39                                                      | 3,832,518.92                                                     |  |
| 01 August 2025          | 9,067.44                                                       | 126,497.87                                                       | 39,488.10                                              | 57,865.45                                                      | 3,947,608.07                                                     |  |
| 08 August 2025          | 9,224.34                                                       | 129,814.37                                                       | 40,029.98                                              | 58,769.97                                                      | 4,640,684.30                                                     |  |
| 15 August 2025          | 9,374.05                                                       | 132,161.75                                                       | 40,002.08                                              | 60,119.49                                                      | 4,655,044.27                                                     |  |
| 22 August 2025          | 9,288.50                                                       | 133,625.43                                                       | 39,727.85                                              | 60,261.25                                                      | 4,628,594.00                                                     |  |
| 29 August 2025          | 9,315.89                                                       | 135,472.38                                                       | 39,410.47                                              | 59,804.96                                                      | 4,529,621.85                                                     |  |
| 05 September 2025       | 9,268.62                                                       | 136,277.17                                                       | 38,711.37                                              | 59,821.76                                                      | 4,775,425.44                                                     |  |
| 12 September 2025       | 9,306.29                                                       | 131,562.65                                                       | 37,931.83                                              | 62,043.19                                                      | 4,470,632.24                                                     |  |
| 19 September 2025       | 9,352.06                                                       | 131,807.84                                                       | 37,946.71                                              | 64,128.26                                                      | 4,300,897.05                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                        |                                                                |                                                                  |                                                           |                                                                   |  |
|-------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------------|--|
| As At                   |                                                        |                                                                |                                                                  |                                                           |                                                                   |  |
|                         | Outstanding Notional<br>(US\$mn) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / Others /<br>Floating vs. Fixed |  |
| 28 March 2025           | 173,813.00                                             | 2,378,276.14                                                   | 2,037.29                                                         | 555,129.34                                                | 3,342,836.64                                                      |  |
| 03 April 2025           | 174,420.13                                             | 2,399,784.76                                                   | 2,042.46                                                         | 578,693.82                                                | 3,375,440.16                                                      |  |
| 11 April 2025           | 177,650.76                                             | 2,410,191.67                                                   | 2,118.62                                                         | 592,069.18                                                | 3,432,903.60                                                      |  |
| 17 April 2025           | 179,629.54                                             | 2,398,384.45                                                   | 2,119.55                                                         | 634,931.83                                                | 3,491,936.44                                                      |  |
| 25 April 2025           | 177,647.73                                             | 2,403,964.50                                                   | 2,118.87                                                         | 625,716.58                                                | 3,490,189.82                                                      |  |
| 02 May 2025             | 177,664.58                                             | 2,411,426.91                                                   | 2,119.20                                                         | 698,930.22                                                | 3,624,735.32                                                      |  |
| 09 May 2025             | 179,085.96                                             | 2,451,345.50                                                   | 2,118.57                                                         | 659,636.02                                                | 3,632,386.29                                                      |  |
| 16 May 2025             | 183,687.01                                             | 2,468,529.61                                                   | 2,106.00                                                         | 666,028.82                                                | 3,630,701.30                                                      |  |
| 23 May 2025             | 186,150.89                                             | 2,301,571.86                                                   | 2,099.39                                                         | 698,428.17                                                | 3,696,797.94                                                      |  |
| 30 May 2025             | 189,448.85                                             | 2,316,697.09                                                   | 2,097.62                                                         | 691,504.10                                                | 3,736,836.84                                                      |  |
| 06 June 2025            | 188,885.77                                             | 2,352,899.81                                                   | 2,095.62                                                         | 703,767.24                                                | 3,782,434.22                                                      |  |
| 13 June 2025            | 197,673.97                                             | 2,393,560.25                                                   | 2,094.76                                                         | 620,779.94                                                | 3,763,190.10                                                      |  |
| 20 June 2025            | 203,489.45                                             | 2,406,489.48                                                   | 2,094.47                                                         | 605,287.42                                                | 3,550,597.52                                                      |  |
| 27 June 2025            | 201,814.77                                             | 2,427,807.60                                                   | 2,193.81                                                         | 597,947.31                                                | 3,530,137.68                                                      |  |
| 04 July 2025            | 202,075.22                                             | 2,435,455.11                                                   | 2,448.62                                                         | 611,531.54                                                | 3,578,988.87                                                      |  |
| 11 July 2025            | 204,344.64                                             | 2,436,883.11                                                   | 2,423.14                                                         | 616,888.65                                                | 3,563,740.49                                                      |  |
| 18 July 2025            | 205,383.39                                             | 2,450,326.73                                                   | 2,423.24                                                         | 631,333.78                                                | 3,525,880.25                                                      |  |
| 25 July 2025            | 204,337.47                                             | 2,458,750.82                                                   | 2,168.39                                                         | 624,395.28                                                | 3,497,102.69                                                      |  |
| 01 August 2025          | 204,276.66                                             | 2,477,121.70                                                   | 2,168.42                                                         | 570,580.86                                                | 3,423,701.21                                                      |  |
| 08 August 2025          | 202,068.67                                             | 2,452,506.10                                                   | 2,069.07                                                         | 658,101.74                                                | 3,567,376.41                                                      |  |
| 15 August 2025          | 201,010.16                                             | 2,444,768.25                                                   | 2,069.02                                                         | 684,347.89                                                | 3,608,758.83                                                      |  |
| 22 August 2025          | 201,854.26                                             | 2,503,380.53                                                   | 2,078.93                                                         | 694,131.88                                                | 3,646,007.83                                                      |  |
| 29 August 2025          | 203,477.41                                             | 2,590,721.16                                                   | 2,278.66                                                         | 685,326.85                                                | 3,664,012.53                                                      |  |
| 05 September 2025       | 204,553.59                                             | 2,620,437.48                                                   | 2,274.54                                                         | 712,330.22                                                | 3,724,847.09                                                      |  |
| 12 September 2025       | 206,668.97                                             | 2,609,442.86                                                   | 2,277.72                                                         | 698,431.41                                                | 3,742,073.82                                                      |  |
| 19 September 2025       | 206,452.11                                             | 2,484,474.07                                                   | 2,280.99                                                         | 689,257.50                                                | 3,793,651.66                                                      |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                    |                                                              |                                                                      |                                                                        |                                                               |
|-------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                    | By Product and Residual Maturity                             |                                                                      |                                                                        |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / 1 - 2 Years /<br>Basis Swap |
| 28 March 2025           | 1,868,104.38                                                       | 380,240.56                                                   | 5,225,454.92                                                         | 4,801,930.91                                                           | 167,399.12                                                    |
| 03 April 2025           | 1,714,557.23                                                       | 394,766.55                                                   | 5,223,352.99                                                         | 4,822,587.08                                                           | 167,817.95                                                    |
| 11 April 2025           | 1,785,229.87                                                       | 410,543.39                                                   | 5,254,507.84                                                         | 5,832,876.26                                                           | 169,819.29                                                    |
| 17 April 2025           | 1,815,539.10                                                       | 430,446.55                                                   | 5,331,287.49                                                         | 6,137,224.79                                                           | 177,373.52                                                    |
| 25 April 2025           | 1,817,996.35                                                       | 422,785.11                                                   | 5,209,654.04                                                         | 6,359,383.27                                                           | 174,072.32                                                    |
| 02 May 2025             | 1,880,305.18                                                       | 492,263.02                                                   | 5,284,110.08                                                         | 6,444,817.43                                                           | 180,902.12                                                    |
| 09 May 2025             | 1,795,625.34                                                       | 454,036.02                                                   | 5,275,497.31                                                         | 6,450,594.48                                                           | 182,152.14                                                    |
| 16 May 2025             | 1,868,016.24                                                       | 466,391.15                                                   | 5,290,451.89                                                         | 5,875,698.00                                                           | 186,636.02                                                    |
| 23 May 2025             | 1,822,953.17                                                       | 498,048.51                                                   | 5,290,287.37                                                         | 5,938,642.15                                                           | 191,567.47                                                    |
| 30 May 2025             | 1,837,205.47                                                       | 491,294.58                                                   | 5,325,747.31                                                         | 5,090,623.80                                                           | 191,816.84                                                    |
| 06 June 2025            | 1,962,238.02                                                       | 486,405.60                                                   | 5,329,124.25                                                         | 5,330,770.60                                                           | 193,637.69                                                    |
| 13 June 2025            | 1,879,285.10                                                       | 421,326.30                                                   | 5,386,481.28                                                         | 5,404,689.97                                                           | 189,071.33                                                    |
| 20 June 2025            | 1,836,181.16                                                       | 426,645.43                                                   | 5,436,764.01                                                         | 5,504,979.92                                                           | 192,619.09                                                    |
| 27 June 2025            | 1,911,438.62                                                       | 409,722.58                                                   | 5,491,513.83                                                         | 5,553,683.49                                                           | 189,122.27                                                    |
| 04 July 2025            | 1,984,822.04                                                       | 404,535.74                                                   | 5,525,764.08                                                         | 5,383,741.13                                                           | 191,528.14                                                    |
| 11 July 2025            | 1,851,118.66                                                       | 409,027.15                                                   | 5,344,604.48                                                         | 5,391,385.51                                                           | 192,561.14                                                    |
| 18 July 2025            | 1,937,540.60                                                       | 437,331.87                                                   | 5,412,775.08                                                         | 5,440,393.28                                                           | 192,529.35                                                    |
| 25 July 2025            | 1,832,943.46                                                       | 442,568.15                                                   | 5,390,786.65                                                         | 5,590,985.99                                                           | 187,125.79                                                    |
| 01 August 2025          | 1,828,181.09                                                       | 402,570.80                                                   | 5,345,523.96                                                         | 5,673,704.29                                                           | 176,456.21                                                    |
| 08 August 2025          | 1,903,307.28                                                       | 456,096.40                                                   | 5,399,424.45                                                         | 6,578,990.72                                                           | 193,283.59                                                    |
| 15 August 2025          | 1,830,559.23                                                       | 470,777.06                                                   | 5,386,395.56                                                         | 6,586,193.84                                                           | 199,246.68                                                    |
| 22 August 2025          | 1,812,642.75                                                       | 479,950.93                                                   | 5,468,401.37                                                         | 7,867,628.87                                                           | 200,716.61                                                    |
| 29 August 2025          | 1,800,555.82                                                       | 470,936.31                                                   | 5,543,738.34                                                         | 6,448,280.82                                                           | 198,287.85                                                    |
| 05 September 2025       | 1,907,745.55                                                       | 490,491.60                                                   | 5,699,832.47                                                         | 6,758,907.41                                                           | 202,001.55                                                    |
| 12 September 2025       | 1,907,728.88                                                       | 496,626.70                                                   | 5,652,270.99                                                         | 6,448,319.40                                                           | 196,134.33                                                    |
| 19 September 2025       | 2,031,586.99                                                       | 486,955.51                                                   | 5,768,108.80                                                         | 6,596,804.42                                                           | 200,729.87                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|--|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |  |
| 28 March 2025           | 2,141,135.43                                                           | 1,525,698.01                                                             | 257,121.02                                                     | 3,377,674.81                                                           | 1,832,081.23                                                             |  |
| 03 April 2025           | 2,164,606.06                                                           | 1,532,906.32                                                             | 257,289.72                                                     | 3,445,476.72                                                           | 1,831,755.64                                                             |  |
| 11 April 2025           | 2,213,922.22                                                           | 1,643,975.73                                                             | 257,388.15                                                     | 3,501,081.14                                                           | 1,941,127.39                                                             |  |
| 17 April 2025           | 2,220,873.70                                                           | 1,674,588.69                                                             | 262,969.21                                                     | 3,545,338.10                                                           | 1,951,048.38                                                             |  |
| 25 April 2025           | 2,124,764.20                                                           | 1,693,702.12                                                             | 262,380.06                                                     | 3,407,351.87                                                           | 1,965,153.35                                                             |  |
| 02 May 2025             | 2,126,280.71                                                           | 1,763,528.12                                                             | 264,555.03                                                     | 3,424,550.73                                                           | 1,999,014.94                                                             |  |
| 09 May 2025             | 2,188,018.16                                                           | 1,727,514.88                                                             | 263,943.79                                                     | 3,493,608.01                                                           | 1,963,763.57                                                             |  |
| 16 May 2025             | 2,196,544.73                                                           | 1,714,597.94                                                             | 264,639.96                                                     | 3,506,037.70                                                           | 2,068,267.83                                                             |  |
| 23 May 2025             | 2,179,426.38                                                           | 1,737,401.94                                                             | 264,719.98                                                     | 3,501,475.62                                                           | 2,115,194.13                                                             |  |
| 30 May 2025             | 2,201,210.09                                                           | 1,636,059.25                                                             | 265,386.56                                                     | 3,521,734.59                                                           | 1,983,133.49                                                             |  |
| 06 June 2025            | 2,226,871.24                                                           | 1,623,769.71                                                             | 271,247.42                                                     | 3,574,654.99                                                           | 2,011,545.26                                                             |  |
| 13 June 2025            | 2,234,697.34                                                           | 1,620,319.26                                                             | 269,766.46                                                     | 3,609,850.42                                                           | 2,018,567.80                                                             |  |
| 20 June 2025            | 2,214,155.37                                                           | 1,689,714.92                                                             | 269,076.57                                                     | 3,468,534.24                                                           | 2,042,457.81                                                             |  |
| 27 June 2025            | 2,201,525.09                                                           | 1,678,964.48                                                             | 271,190.64                                                     | 3,489,886.42                                                           | 2,023,908.08                                                             |  |
| 04 July 2025            | 2,212,181.95                                                           | 1,672,064.29                                                             | 271,871.82                                                     | 3,525,768.22                                                           | 2,004,143.41                                                             |  |
| 11 July 2025            | 2,153,063.21                                                           | 1,684,951.08                                                             | 271,239.45                                                     | 3,417,822.26                                                           | 2,017,557.76                                                             |  |
| 18 July 2025            | 2,149,368.95                                                           | 1,656,018.08                                                             | 270,680.76                                                     | 3,462,644.27                                                           | 2,057,016.69                                                             |  |
| 25 July 2025            | 2,179,199.93                                                           | 1,680,322.79                                                             | 269,665.95                                                     | 3,504,039.98                                                           | 2,065,103.71                                                             |  |
| 01 August 2025          | 2,150,309.09                                                           | 1,674,398.47                                                             | 256,474.26                                                     | 3,501,565.92                                                           | 2,045,500.83                                                             |  |
| 08 August 2025          | 2,183,972.22                                                           | 1,795,999.31                                                             | 268,233.46                                                     | 3,566,296.16                                                           | 2,141,602.34                                                             |  |
| 15 August 2025          | 2,191,608.54                                                           | 1,761,168.24                                                             | 266,794.84                                                     | 3,606,916.61                                                           | 2,115,343.10                                                             |  |
| 22 August 2025          | 2,207,882.99                                                           | 1,718,107.60                                                             | 261,974.52                                                     | 3,649,425.53                                                           | 2,297,050.97                                                             |  |
| 29 August 2025          | 2,242,889.19                                                           | 1,717,656.25                                                             | 263,911.22                                                     | 3,699,306.78                                                           | 2,087,594.35                                                             |  |
| 05 September 2025       | 2,272,314.06                                                           | 1,741,845.48                                                             | 264,412.52                                                     | 3,759,159.91                                                           | 2,108,552.02                                                             |  |
| 12 September 2025       | 2,305,303.30                                                           | 1,712,883.18                                                             | 264,697.58                                                     | 3,837,724.37                                                           | 2,096,436.68                                                             |  |
| 19 September 2025       | 2,292,127.75                                                           | 1,730,394.39                                                             | 262,436.40                                                     | 3,825,649.56                                                           | 2,117,798.10                                                             |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|--|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |  |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |  |
| 28 March 2025           | 103,707.55                                                      | 876,749.95                                                              | 1,047,953.59                                                              | 25,478.88                                                        | 115,804.69                                                               |  |
| 03 April 2025           | 103,250.27                                                      | 888,509.43                                                              | 1,039,555.26                                                              | 25,226.68                                                        | 117,816.80                                                               |  |
| 11 April 2025           | 101,655.90                                                      | 911,279.20                                                              | 1,078,521.63                                                              | 24,880.02                                                        | 120,730.53                                                               |  |
| 17 April 2025           | 104,531.11                                                      | 926,114.80                                                              | 1,090,217.27                                                              | 25,674.63                                                        | 120,706.59                                                               |  |
| 25 April 2025           | 103,708.54                                                      | 907,355.86                                                              | 1,094,655.26                                                              | 24,922.07                                                        | 119,975.50                                                               |  |
| 02 May 2025             | 105,637.52                                                      | 921,991.72                                                              | 1,090,218.44                                                              | 25,842.97                                                        | 130,819.52                                                               |  |
| 09 May 2025             | 104,602.50                                                      | 935,055.87                                                              | 1,080,162.33                                                              | 25,138.21                                                        | 125,343.78                                                               |  |
| 16 May 2025             | 103,957.05                                                      | 951,898.59                                                              | 1,161,398.81                                                              | 25,075.50                                                        | 125,862.07                                                               |  |
| 23 May 2025             | 105,942.28                                                      | 965,201.91                                                              | 1,186,954.27                                                              | 25,457.14                                                        | 128,765.72                                                               |  |
| 30 May 2025             | 106,074.67                                                      | 979,704.27                                                              | 1,103,032.08                                                              | 25,084.39                                                        | 130,819.24                                                               |  |
| 06 June 2025            | 106,439.32                                                      | 1,008,116.88                                                            | 1,117,738.89                                                              | 25,473.46                                                        | 133,370.08                                                               |  |
| 13 June 2025            | 106,278.97                                                      | 1,028,600.52                                                            | 1,123,825.89                                                              | 25,508.90                                                        | 132,895.70                                                               |  |
| 20 June 2025            | 105,481.85                                                      | 894,028.64                                                              | 1,161,779.46                                                              | 25,288.85                                                        | 116,613.49                                                               |  |
| 27 June 2025            | 107,228.23                                                      | 901,241.21                                                              | 1,143,035.51                                                              | 25,834.96                                                        | 119,733.29                                                               |  |
| 04 July 2025            | 107,731.45                                                      | 917,168.71                                                              | 1,084,205.81                                                              | 26,259.09                                                        | 121,856.97                                                               |  |
| 11 July 2025            | 107,678.99                                                      | 918,400.11                                                              | 1,093,048.70                                                              | 26,450.66                                                        | 122,523.56                                                               |  |
| 18 July 2025            | 108,674.78                                                      | 915,505.28                                                              | 1,112,422.41                                                              | 26,059.48                                                        | 124,023.00                                                               |  |
| 25 July 2025            | 107,123.21                                                      | 923,389.48                                                              | 1,106,177.81                                                              | 26,592.87                                                        | 122,181.61                                                               |  |
| 01 August 2025          | 97,659.98                                                       | 917,510.85                                                              | 1,074,122.11                                                              | 24,887.83                                                        | 119,967.46                                                               |  |
| 08 August 2025          | 108,285.23                                                      | 936,605.09                                                              | 1,130,673.20                                                              | 26,513.24                                                        | 123,066.39                                                               |  |
| 15 August 2025          | 108,445.56                                                      | 956,157.03                                                              | 1,126,987.63                                                              | 26,556.88                                                        | 123,441.63                                                               |  |
| 22 August 2025          | 107,304.94                                                      | 964,991.00                                                              | 1,157,648.14                                                              | 26,017.76                                                        | 124,984.87                                                               |  |
| 29 August 2025          | 107,361.29                                                      | 989,524.99                                                              | 1,103,290.35                                                              | 25,971.11                                                        | 129,393.38                                                               |  |
| 05 September 2025       | 107,655.81                                                      | 1,024,458.33                                                            | 1,115,609.23                                                              | 26,809.94                                                        | 131,484.75                                                               |  |
| 12 September 2025       | 109,766.27                                                      | 1,053,968.42                                                            | 1,128,608.88                                                              | 26,497.94                                                        | 131,422.25                                                               |  |
| 19 September 2025       | 111,602.07                                                      | 926,660.71                                                              | 1,138,657.84                                                              | 26,766.69                                                        | 120,535.63                                                               |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |  |
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |  |
| 28 March 2025           | 161,557.92                                                                 | 12,842.12                                                        | 56,251.84                                                                | 172,615.92                                                                 | 12,292.75                                                     |  |
| 03 April 2025           | 155,687.84                                                                 | 12,974.43                                                        | 56,525.44                                                                | 173,263.57                                                                 | 12,345.52                                                     |  |
| 11 April 2025           | 162,064.97                                                                 | 12,495.25                                                        | 57,090.55                                                                | 175,881.60                                                                 | 12,133.65                                                     |  |
| 17 April 2025           | 161,576.11                                                                 | 13,684.86                                                        | 57,981.13                                                                | 179,575.78                                                                 | 12,440.91                                                     |  |
| 25 April 2025           | 163,604.31                                                                 | 13,512.84                                                        | 58,822.00                                                                | 181,953.79                                                                 | 12,273.00                                                     |  |
| 02 May 2025             | 166,009.44                                                                 | 13,737.25                                                        | 60,184.92                                                                | 179,452.34                                                                 | 12,526.87                                                     |  |
| 09 May 2025             | 167,653.15                                                                 | 13,603.38                                                        | 59,636.72                                                                | 179,094.87                                                                 | 12,352.18                                                     |  |
| 16 May 2025             | 182,006.05                                                                 | 13,559.34                                                        | 59,577.48                                                                | 189,087.72                                                                 | 12,353.60                                                     |  |
| 23 May 2025             | 187,248.26                                                                 | 13,574.83                                                        | 60,459.22                                                                | 192,756.90                                                                 | 12,441.69                                                     |  |
| 30 May 2025             | 170,161.86                                                                 | 13,613.25                                                        | 61,346.12                                                                | 182,915.53                                                                 | 12,562.08                                                     |  |
| 06 June 2025            | 172,893.21                                                                 | 13,725.32                                                        | 62,585.04                                                                | 183,406.47                                                                 | 12,660.85                                                     |  |
| 13 June 2025            | 173,356.13                                                                 | 13,714.41                                                        | 60,984.73                                                                | 183,688.44                                                                 | 12,654.18                                                     |  |
| 20 June 2025            | 168,175.61                                                                 | 13,680.78                                                        | 59,564.49                                                                | 190,546.98                                                                 | 12,634.61                                                     |  |
| 27 June 2025            | 167,663.46                                                                 | 14,042.43                                                        | 60,345.25                                                                | 193,307.82                                                                 | 12,822.19                                                     |  |
| 04 July 2025            | 166,098.34                                                                 | 14,170.38                                                        | 60,884.37                                                                | 191,000.39                                                                 | 12,953.32                                                     |  |
| 11 July 2025            | 166,251.73                                                                 | 14,028.31                                                        | 60,887.00                                                                | 191,071.10                                                                 | 12,958.41                                                     |  |
| 18 July 2025            | 163,997.86                                                                 | 13,994.78                                                        | 60,604.39                                                                | 191,147.54                                                                 | 13,002.86                                                     |  |
| 25 July 2025            | 164,470.93                                                                 | 14,112.62                                                        | 60,365.12                                                                | 191,433.20                                                                 | 12,941.17                                                     |  |
| 01 August 2025          | 160,817.01                                                                 | 10,952.78                                                        | 59,530.67                                                                | 188,276.81                                                                 | 11,569.69                                                     |  |
| 08 August 2025          | 170,612.99                                                                 | 13,731.03                                                        | 59,992.54                                                                | 191,552.67                                                                 | 12,940.26                                                     |  |
| 15 August 2025          | 171,871.79                                                                 | 13,596.11                                                        | 60,049.21                                                                | 193,164.27                                                                 | 12,841.01                                                     |  |
| 22 August 2025          | 168,374.43                                                                 | 13,333.60                                                        | 59,776.38                                                                | 193,265.72                                                                 | 12,642.51                                                     |  |
| 29 August 2025          | 172,105.35                                                                 | 13,426.14                                                        | 59,680.82                                                                | 191,718.71                                                                 | 12,660.48                                                     |  |
| 05 September 2025       | 176,436.08                                                                 | 13,449.41                                                        | 59,904.86                                                                | 192,302.15                                                                 | 12,666.10                                                     |  |
| 12 September 2025       | 177,167.83                                                                 | 13,592.83                                                        | 60,456.80                                                                | 194,387.98                                                                 | 12,706.11                                                     |  |
| 19 September 2025       | 173,631.01                                                                 | 14,169.02                                                        | 61,202.28                                                                | 198,258.24                                                                 | 12,948.89                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 28 March 2025           | 69,137.90                                                             | 187,656.30                                                              | 592,832                                 | 18,795                                       | 348,778                                                 |
| 03 April 2025           | 69,290.85                                                             | 186,778.57                                                              | 597,206                                 | 19,012                                       | 351,490                                                 |
| 11 April 2025           | 70,013.81                                                             | 192,155.81                                                              | 610,112                                 | 18,838                                       | 356,319                                                 |
| 17 April 2025           | 71,816.54                                                             | 197,298.34                                                              | 612,713                                 | 19,064                                       | 357,675                                                 |
| 25 April 2025           | 72,398.91                                                             | 195,717.34                                                              | 604,074                                 | 18,697                                       | 347,275                                                 |
| 02 May 2025             | 74,020.39                                                             | 196,109.29                                                              | 604,744                                 | 19,532                                       | 347,130                                                 |
| 09 May 2025             | 71,149.61                                                             | 194,274.37                                                              | 605,998                                 | 18,813                                       | 350,487                                                 |
| 16 May 2025             | 67,661.64                                                             | 210,341.35                                                              | 612,798                                 | 18,907                                       | 353,370                                                 |
| 23 May 2025             | 68,962.20                                                             | 212,880.44                                                              | 613,705                                 | 19,041                                       | 350,857                                                 |
| 30 May 2025             | 68,186.81                                                             | 197,639.45                                                              | 611,764                                 | 19,131                                       | 352,454                                                 |
| 06 June 2025            | 69,661.08                                                             | 196,755.09                                                              | 616,592                                 | 19,100                                       | 355,547                                                 |
| 13 June 2025            | 69,343.03                                                             | 199,880.13                                                              | 620,115                                 | 19,095                                       | 357,368                                                 |
| 20 June 2025            | 69,069.43                                                             | 213,224.97                                                              | 611,396                                 | 19,160                                       | 353,311                                                 |
| 27 June 2025            | 69,628.24                                                             | 204,995.46                                                              | 613,796                                 | 19,365                                       | 354,184                                                 |
| 04 July 2025            | 70,748.53                                                             | 197,155.79                                                              | 614,679                                 | 19,356                                       | 356,047                                                 |
| 11 July 2025            | 70,397.41                                                             | 203,604.47                                                              | 612,291                                 | 19,368                                       | 350,481                                                 |
| 18 July 2025            | 69,863.39                                                             | 200,146.44                                                              | 616,114                                 | 19,498                                       | 352,154                                                 |
| 25 July 2025            | 69,849.76                                                             | 200,143.41                                                              | 621,002                                 | 19,380                                       | 355,641                                                 |
| 01 August 2025          | 68,618.65                                                             | 198,612.05                                                              | 620,564                                 | 19,132                                       | 356,831                                                 |
| 08 August 2025          | 68,627.47                                                             | 210,859.85                                                              | 629,748                                 | 19,548                                       | 359,607                                                 |
| 15 August 2025          | 68,292.04                                                             | 212,068.62                                                              | 633,001                                 | 19,520                                       | 362,215                                                 |
| 22 August 2025          | 68,383.63                                                             | 208,116.20                                                              | 636,998                                 | 19,813                                       | 366,023                                                 |
| 29 August 2025          | 68,025.36                                                             | 204,019.94                                                              | 639,150                                 | 19,359                                       | 369,480                                                 |
| 05 September 2025       | 68,090.92                                                             | 204,010.75                                                              | 647,774                                 | 19,535                                       | 374,053                                                 |
| 12 September 2025       | 68,465.84                                                             | 208,004.61                                                              | 644,235                                 | 19,511                                       | 375,687                                                 |
| 19 September 2025       | 68,856.39                                                             | 216,627.81                                                              | 643,450                                 | 19,500                                       | 373,697                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |  |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|--|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |  |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |  |
| 28 March 2025           | 225,260                                             | 13,902                                                        | 266,061                                                               | 183,830                                                                 | 4,893                                                             |  |
| 03 April 2025           | 226,704                                             | 13,927                                                        | 268,498                                                               | 185,368                                                                 | 5,085                                                             |  |
| 11 April 2025           | 234,956                                             | 13,941                                                        | 272,049                                                               | 191,688                                                                 | 4,897                                                             |  |
| 17 April 2025           | 235,974                                             | 13,915                                                        | 272,910                                                               | 192,082                                                                 | 5,149                                                             |  |
| 25 April 2025           | 238,103                                             | 13,814                                                        | 262,203                                                               | 193,492                                                                 | 4,883                                                             |  |
| 02 May 2025             | 238,082                                             | 13,827                                                        | 261,471                                                               | 192,326                                                                 | 5,705                                                             |  |
| 09 May 2025             | 236,698                                             | 13,859                                                        | 264,513                                                               | 191,401                                                                 | 4,954                                                             |  |
| 16 May 2025             | 240,521                                             | 13,949                                                        | 266,821                                                               | 195,329                                                                 | 4,958                                                             |  |
| 23 May 2025             | 243,808                                             | 14,034                                                        | 265,038                                                               | 197,269                                                                 | 5,007                                                             |  |
| 30 May 2025             | 240,179                                             | 14,105                                                        | 266,712                                                               | 194,324                                                                 | 5,026                                                             |  |
| 06 June 2025            | 241,946                                             | 14,124                                                        | 269,084                                                               | 195,789                                                                 | 4,977                                                             |  |
| 13 June 2025            | 243,652                                             | 14,158                                                        | 270,346                                                               | 196,856                                                                 | 4,938                                                             |  |
| 20 June 2025            | 238,925                                             | 14,226                                                        | 266,893                                                               | 191,553                                                                 | 4,935                                                             |  |
| 27 June 2025            | 240,247                                             | 14,391                                                        | 267,247                                                               | 193,785                                                                 | 4,975                                                             |  |
| 04 July 2025            | 239,277                                             | 14,378                                                        | 269,187                                                               | 192,859                                                                 | 4,978                                                             |  |
| 11 July 2025            | 242,442                                             | 14,389                                                        | 263,186                                                               | 195,598                                                                 | 4,979                                                             |  |
| 18 July 2025            | 244,463                                             | 14,428                                                        | 264,627                                                               | 197,089                                                                 | 5,070                                                             |  |
| 25 July 2025            | 245,982                                             | 14,306                                                        | 267,094                                                               | 198,217                                                                 | 5,074                                                             |  |
| 01 August 2025          | 244,602                                             | 14,293                                                        | 268,423                                                               | 197,582                                                                 | 4,839                                                             |  |
| 08 August 2025          | 250,594                                             | 14,285                                                        | 270,081                                                               | 202,044                                                                 | 5,263                                                             |  |
| 15 August 2025          | 251,266                                             | 14,267                                                        | 272,370                                                               | 202,499                                                                 | 5,253                                                             |  |
| 22 August 2025          | 251,162                                             | 14,254                                                        | 275,662                                                               | 202,020                                                                 | 5,559                                                             |  |
| 29 August 2025          | 250,311                                             | 14,241                                                        | 279,426                                                               | 201,585                                                                 | 5,118                                                             |  |
| 05 September 2025       | 254,186                                             | 14,327                                                        | 282,573                                                               | 204,822                                                                 | 5,208                                                             |  |
| 12 September 2025       | 249,038                                             | 14,297                                                        | 282,497                                                               | 199,394                                                                 | 5,214                                                             |  |
| 19 September 2025       | 250,254                                             | 14,299                                                        | 281,273                                                               | 200,298                                                                 | 5,201                                                             |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |  |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |  |
| 28 March 2025           | 82,718                                                                    | 41,430                                                                      | 4,192                                           | 17,384                                                  | 126,618                                                   |  |
| 03 April 2025           | 82,993                                                                    | 41,336                                                                      | 4,166                                           | 17,389                                                  | 126,961                                                   |  |
| 11 April 2025           | 84,270                                                                    | 43,268                                                                      | 4,187                                           | 17,491                                                  | 130,386                                                   |  |
| 17 April 2025           | 84,765                                                                    | 43,893                                                                      | 4,223                                           | 17,520                                                  | 130,220                                                   |  |
| 25 April 2025           | 85,072                                                                    | 44,612                                                                      | 4,182                                           | 17,523                                                  | 130,250                                                   |  |
| 02 May 2025             | 85,660                                                                    | 45,756                                                                      | 4,344                                           | 17,620                                                  | 131,609                                                   |  |
| 09 May 2025             | 85,975                                                                    | 45,298                                                                      | 4,218                                           | 17,659                                                  | 131,836                                                   |  |
| 16 May 2025             | 86,549                                                                    | 45,193                                                                      | 4,222                                           | 17,721                                                  | 134,392                                                   |  |
| 23 May 2025             | 85,819                                                                    | 46,540                                                                      | 4,243                                           | 17,741                                                  | 135,731                                                   |  |
| 30 May 2025             | 85,742                                                                    | 45,855                                                                      | 4,255                                           | 17,727                                                  | 133,889                                                   |  |
| 06 June 2025            | 86,463                                                                    | 46,157                                                                      | 4,185                                           | 17,712                                                  | 134,173                                                   |  |
| 13 June 2025            | 87,023                                                                    | 46,796                                                                      | 4,194                                           | 17,702                                                  | 135,243                                                   |  |
| 20 June 2025            | 86,418                                                                    | 47,373                                                                      | 4,179                                           | 17,693                                                  | 136,239                                                   |  |
| 27 June 2025            | 86,938                                                                    | 46,462                                                                      | 4,184                                           | 17,697                                                  | 135,646                                                   |  |
| 04 July 2025            | 86,860                                                                    | 46,418                                                                      | 4,202                                           | 17,742                                                  | 135,520                                                   |  |
| 11 July 2025            | 87,295                                                                    | 46,844                                                                      | 4,221                                           | 17,734                                                  | 136,507                                                   |  |
| 18 July 2025            | 87,528                                                                    | 47,374                                                                      | 4,249                                           | 17,707                                                  | 137,160                                                   |  |
| 25 July 2025            | 88,547                                                                    | 47,765                                                                      | 4,264                                           | 17,656                                                  | 136,507                                                   |  |
| 01 August 2025          | 88,408                                                                    | 47,020                                                                      | 4,156                                           | 17,636                                                  | 136,137                                                   |  |
| 08 August 2025          | 89,526                                                                    | 48,550                                                                      | 4,237                                           | 17,580                                                  | 138,786                                                   |  |
| 15 August 2025          | 89,845                                                                    | 48,767                                                                      | 4,248                                           | 17,597                                                  | 138,891                                                   |  |
| 22 August 2025          | 90,362                                                                    | 49,143                                                                      | 4,340                                           | 17,636                                                  | 139,281                                                   |  |
| 29 August 2025          | 90,054                                                                    | 48,727                                                                      | 4,287                                           | 17,734                                                  | 140,130                                                   |  |
| 05 September 2025       | 91,480                                                                    | 49,365                                                                      | 4,290                                           | 17,801                                                  | 141,093                                                   |  |
| 12 September 2025       | 93,190                                                                    | 49,644                                                                      | 4,308                                           | 17,787                                                  | 140,598                                                   |  |
| 19 September 2025       | 92,424                                                                    | 49,956                                                                      | 4,321                                           | 17,786                                                  | 140,916                                                   |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 28 March 2025           | 0                                                     | 109,351                                                       | 183                                                             | 176                                                   | 19,903                                                        |
| 03 April 2025           | 0                                                     | 110,418                                                       | 183                                                             | 191                                                   | 20,010                                                        |
| 11 April 2025           | 0                                                     | 113,691                                                       | 183                                                             | 186                                                   | 20,154                                                        |
| 17 April 2025           | 0                                                     | 114,860                                                       | 183                                                             | 200                                                   | 20,271                                                        |
| 25 April 2025           | 0                                                     | 104,598                                                       | 183                                                             | 165                                                   | 20,360                                                        |
| 02 May 2025             | 0                                                     | 103,166                                                       | 184                                                             | 270                                                   | 20,439                                                        |
| 09 May 2025             | 0                                                     | 104,153                                                       | 183                                                             | 187                                                   | 20,558                                                        |
| 16 May 2025             | 0                                                     | 105,083                                                       | 183                                                             | 186                                                   | 20,722                                                        |
| 23 May 2025             | 0                                                     | 106,651                                                       | 183                                                             | 185                                                   | 20,934                                                        |
| 30 May 2025             | 0                                                     | 107,342                                                       | 183                                                             | 187                                                   | 21,067                                                        |
| 06 June 2025            | 0                                                     | 107,909                                                       | 183                                                             | 187                                                   | 21,669                                                        |
| 13 June 2025            | 0                                                     | 109,236                                                       | 183                                                             | 163                                                   | 21,317                                                        |
| 20 June 2025            | 0                                                     | 107,709                                                       | 183                                                             | 184                                                   | 21,405                                                        |
| 27 June 2025            | 0                                                     | 108,787                                                       | 186                                                             | 182                                                   | 21,610                                                        |
| 04 July 2025            | 0                                                     | 109,738                                                       | 183                                                             | 161                                                   | 21,756                                                        |
| 11 July 2025            | 0                                                     | 103,735                                                       | 183                                                             | 157                                                   | 21,913                                                        |
| 18 July 2025            | 0                                                     | 104,674                                                       | 183                                                             | 178                                                   | 22,055                                                        |
| 25 July 2025            | 0                                                     | 107,491                                                       | 182                                                             | 154                                                   | 22,242                                                        |
| 01 August 2025          | 0                                                     | 108,723                                                       | 182                                                             | 136                                                   | 22,310                                                        |
| 08 August 2025          | 0                                                     | 110,364                                                       | 182                                                             | 174                                                   | 21,977                                                        |
| 15 August 2025          | 0                                                     | 111,699                                                       | 180                                                             | 156                                                   | 22,095                                                        |
| 22 August 2025          | 0                                                     | 113,340                                                       | 179                                                             | 218                                                   | 22,148                                                        |
| 29 August 2025          | 0                                                     | 114,289                                                       | 179                                                             | 176                                                   | 22,195                                                        |
| 05 September 2025       | 0                                                     | 116,168                                                       | 179                                                             | 155                                                   | 22,292                                                        |
| 12 September 2025       | 0                                                     | 117,706                                                       | 179                                                             | 199                                                   | 22,362                                                        |
| 19 September 2025       | 0                                                     | 118,394                                                       | 179                                                             | 155                                                   | 22,468                                                        |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 28 March 2025           | 2,848                                                           | 8                                                     | 284                                                           | 1,705                                                           | 1,264                                              |
| 03 April 2025           | 2,865                                                           | 8                                                     | 280                                                           | 1,739                                                           | 1,201                                              |
| 11 April 2025           | 2,962                                                           | 8                                                     | 278                                                           | 1,815                                                           | 1,167                                              |
| 17 April 2025           | 2,989                                                           | 8                                                     | 280                                                           | 1,851                                                           | 1,142                                              |
| 25 April 2025           | 3,020                                                           | 8                                                     | 277                                                           | 1,884                                                           | 1,120                                              |
| 02 May 2025             | 3,028                                                           | 8                                                     | 281                                                           | 1,893                                                           | 1,096                                              |
| 09 May 2025             | 3,045                                                           | 8                                                     | 282                                                           | 1,909                                                           | 1,089                                              |
| 16 May 2025             | 3,082                                                           | 8                                                     | 282                                                           | 1,922                                                           | 1,082                                              |
| 23 May 2025             | 3,126                                                           | 8                                                     | 277                                                           | 1,962                                                           | 1,073                                              |
| 30 May 2025             | 3,156                                                           | 8                                                     | 275                                                           | 1,976                                                           | 1,068                                              |
| 06 June 2025            | 3,212                                                           | 8                                                     | 276                                                           | 1,974                                                           | 1,037                                              |
| 13 June 2025            | 3,251                                                           | 7                                                     | 278                                                           | 1,996                                                           | 1,021                                              |
| 20 June 2025            | 3,286                                                           | 7                                                     | 274                                                           | 1,983                                                           | 996                                                |
| 27 June 2025            | 3,260                                                           | 7                                                     | 273                                                           | 1,973                                                           | 971                                                |
| 04 July 2025            | 3,258                                                           | 7                                                     | 272                                                           | 2,015                                                           | 954                                                |
| 11 July 2025            | 3,277                                                           | 7                                                     | 272                                                           | 2,023                                                           | 951                                                |
| 18 July 2025            | 3,293                                                           | 7                                                     | 271                                                           | 2,049                                                           | 948                                                |
| 25 July 2025            | 3,327                                                           | 7                                                     | 270                                                           | 2,082                                                           | 944                                                |
| 01 August 2025          | 3,385                                                           | 7                                                     | 270                                                           | 2,076                                                           | 943                                                |
| 08 August 2025          | 3,429                                                           | 7                                                     | 273                                                           | 2,143                                                           | 943                                                |
| 15 August 2025          | 3,420                                                           | 7                                                     | 271                                                           | 2,163                                                           | 942                                                |
| 22 August 2025          | 3,430                                                           | 7                                                     | 271                                                           | 2,196                                                           | 938                                                |
| 29 August 2025          | 3,454                                                           | 7                                                     | 270                                                           | 2,217                                                           | 934                                                |
| 05 September 2025       | 3,478                                                           | 7                                                     | 271                                                           | 2,225                                                           | 926                                                |
| 12 September 2025       | 3,431                                                           | 7                                                     | 269                                                           | 2,075                                                           | 839                                                |
| 19 September 2025       | 3,456                                                           | 20                                                    | 274                                                           | 2,060                                                           | 835                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |  |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |  |
| 28 March 2025           | 2,797                                                         | 32,163                                                          | 5,966                                                 | 78,209                                                        | 65                                                              |  |
| 03 April 2025           | 2,797                                                         | 32,804                                                          | 6,016                                                 | 78,868                                                        | 66                                                              |  |
| 11 April 2025           | 2,806                                                         | 35,874                                                          | 6,036                                                 | 79,325                                                        | 70                                                              |  |
| 17 April 2025           | 2,798                                                         | 36,492                                                          | 6,043                                                 | 79,295                                                        | 70                                                              |  |
| 25 April 2025           | 2,821                                                         | 37,922                                                          | 5,976                                                 | 79,535                                                        | 70                                                              |  |
| 02 May 2025             | 2,813                                                         | 35,652                                                          | 5,996                                                 | 79,694                                                        | 70                                                              |  |
| 09 May 2025             | 2,812                                                         | 36,294                                                          | 6,009                                                 | 80,715                                                        | 70                                                              |  |
| 16 May 2025             | 2,809                                                         | 35,829                                                          | 6,108                                                 | 81,799                                                        | 70                                                              |  |
| 23 May 2025             | 2,814                                                         | 36,436                                                          | 6,164                                                 | 76,592                                                        | 70                                                              |  |
| 30 May 2025             | 2,824                                                         | 33,994                                                          | 6,224                                                 | 76,661                                                        | 70                                                              |  |
| 06 June 2025            | 2,832                                                         | 34,341                                                          | 6,236                                                 | 77,412                                                        | 70                                                              |  |
| 13 June 2025            | 2,771                                                         | 34,999                                                          | 6,348                                                 | 78,231                                                        | 70                                                              |  |
| 20 June 2025            | 2,779                                                         | 36,342                                                          | 6,440                                                 | 78,602                                                        | 69                                                              |  |
| 27 June 2025            | 2,793                                                         | 37,521                                                          | 6,419                                                 | 79,164                                                        | 71                                                              |  |
| 04 July 2025            | 2,794                                                         | 35,648                                                          | 6,405                                                 | 79,309                                                        | 76                                                              |  |
| 11 July 2025            | 2,793                                                         | 36,817                                                          | 6,402                                                 | 79,730                                                        | 75                                                              |  |
| 18 July 2025            | 2,807                                                         | 37,399                                                          | 6,403                                                 | 80,310                                                        | 75                                                              |  |
| 25 July 2025            | 2,811                                                         | 38,232                                                          | 6,368                                                 | 80,778                                                        | 73                                                              |  |
| 01 August 2025          | 2,806                                                         | 36,798                                                          | 6,317                                                 | 81,309                                                        | 73                                                              |  |
| 08 August 2025          | 2,804                                                         | 38,404                                                          | 6,286                                                 | 80,955                                                        | 71                                                              |  |
| 15 August 2025          | 2,809                                                         | 38,876                                                          | 6,257                                                 | 80,899                                                        | 71                                                              |  |
| 22 August 2025          | 2,821                                                         | 38,584                                                          | 6,264                                                 | 81,969                                                        | 71                                                              |  |
| 29 August 2025          | 2,804                                                         | 37,211                                                          | 6,224                                                 | 84,223                                                        | 74                                                              |  |
| 05 September 2025       | 2,816                                                         | 38,261                                                          | 6,257                                                 | 85,224                                                        | 74                                                              |  |
| 12 September 2025       | 2,801                                                         | 38,437                                                          | 6,288                                                 | 84,628                                                        | 74                                                              |  |
| 19 September 2025       | 2,806                                                         | 38,598                                                          | 6,275                                                 | 81,234                                                        | 75                                                              |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 28 March 2025           | 7,189                                                    | 120,852                                                          | 61,678                                                             | 4,045                                                        | 85,117                                                               |
| 03 April 2025           | 7,430                                                    | 121,729                                                          | 62,087                                                             | 3,983                                                        | 85,444                                                               |
| 11 April 2025           | 7,254                                                    | 122,575                                                          | 63,666                                                             | 3,941                                                        | 85,896                                                               |
| 17 April 2025           | 7,448                                                    | 122,652                                                          | 64,170                                                             | 3,962                                                        | 86,410                                                               |
| 25 April 2025           | 7,246                                                    | 122,161                                                          | 64,775                                                             | 3,898                                                        | 84,957                                                               |
| 02 May 2025             | 7,818                                                    | 123,119                                                          | 65,647                                                             | 4,012                                                        | 84,912                                                               |
| 09 May 2025             | 7,302                                                    | 124,309                                                          | 63,362                                                             | 3,946                                                        | 85,430                                                               |
| 16 May 2025             | 7,301                                                    | 124,955                                                          | 65,044                                                             | 3,954                                                        | 85,734                                                               |
| 23 May 2025             | 7,368                                                    | 125,849                                                          | 66,301                                                             | 4,003                                                        | 85,157                                                               |
| 30 May 2025             | 7,389                                                    | 126,559                                                          | 66,912                                                             | 4,065                                                        | 85,537                                                               |
| 06 June 2025            | 7,448                                                    | 127,738                                                          | 67,993                                                             | 4,039                                                        | 85,695                                                               |
| 13 June 2025            | 7,363                                                    | 127,835                                                          | 67,910                                                             | 4,058                                                        | 86,506                                                               |
| 20 June 2025            | 7,355                                                    | 124,850                                                          | 60,824                                                             | 4,122                                                        | 87,423                                                               |
| 27 June 2025            | 7,603                                                    | 123,862                                                          | 61,590                                                             | 4,105                                                        | 88,125                                                               |
| 04 July 2025            | 7,627                                                    | 124,437                                                          | 62,577                                                             | 4,105                                                        | 88,597                                                               |
| 11 July 2025            | 7,630                                                    | 124,305                                                          | 63,560                                                             | 4,141                                                        | 86,942                                                               |
| 18 July 2025            | 7,713                                                    | 124,332                                                          | 64,304                                                             | 4,211                                                        | 86,540                                                               |
| 25 July 2025            | 7,643                                                    | 124,394                                                          | 65,580                                                             | 4,209                                                        | 86,548                                                               |
| 01 August 2025          | 7,573                                                    | 123,778                                                          | 65,951                                                             | 4,152                                                        | 87,131                                                               |
| 08 August 2025          | 7,901                                                    | 125,654                                                          | 67,579                                                             | 4,189                                                        | 86,802                                                               |
| 15 August 2025          | 7,910                                                    | 126,846                                                          | 67,665                                                             | 4,218                                                        | 86,831                                                               |
| 22 August 2025          | 8,046                                                    | 127,839                                                          | 67,421                                                             | 4,271                                                        | 87,436                                                               |
| 29 August 2025          | 7,731                                                    | 127,966                                                          | 67,046                                                             | 4,216                                                        | 88,262                                                               |
| 05 September 2025       | 7,900                                                    | 129,482                                                          | 68,876                                                             | 4,235                                                        | 88,780                                                               |
| 12 September 2025       | 7,870                                                    | 130,134                                                          | 64,244                                                             | 4,294                                                        | 88,323                                                               |
| 19 September 2025       | 7,894                                                    | 130,736                                                          | 64,970                                                             | 4,280                                                        | 91,037                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 28 March 2025           | 41,200                                                                 | 3,168                                                         | 60,855                                                                | 35,530                                                                  | 6,582                                                         |
| 03 April 2025           | 41,494                                                                 | 3,195                                                         | 61,275                                                                | 35,735                                                                  | 6,677                                                         |
| 11 April 2025           | 43,149                                                                 | 3,214                                                         | 61,896                                                                | 37,170                                                                  | 6,667                                                         |
| 17 April 2025           | 43,419                                                                 | 3,233                                                         | 61,749                                                                | 37,258                                                                  | 6,715                                                         |
| 25 April 2025           | 43,410                                                                 | 3,221                                                         | 60,031                                                                | 37,728                                                                  | 6,606                                                         |
| 02 May 2025             | 43,779                                                                 | 3,277                                                         | 59,658                                                                | 38,015                                                                  | 6,789                                                         |
| 09 May 2025             | 43,901                                                                 | 3,253                                                         | 60,277                                                                | 37,771                                                                  | 6,637                                                         |
| 16 May 2025             | 43,601                                                                 | 3,344                                                         | 60,520                                                                | 38,006                                                                  | 6,640                                                         |
| 23 May 2025             | 43,953                                                                 | 3,407                                                         | 59,909                                                                | 38,226                                                                  | 6,619                                                         |
| 30 May 2025             | 42,953                                                                 | 3,412                                                         | 60,268                                                                | 37,945                                                                  | 6,629                                                         |
| 06 June 2025            | 43,397                                                                 | 3,406                                                         | 60,475                                                                | 37,933                                                                  | 6,653                                                         |
| 13 June 2025            | 44,192                                                                 | 3,431                                                         | 60,718                                                                | 38,142                                                                  | 6,636                                                         |
| 20 June 2025            | 43,412                                                                 | 3,491                                                         | 61,993                                                                | 36,414                                                                  | 6,589                                                         |
| 27 June 2025            | 43,736                                                                 | 3,510                                                         | 61,662                                                                | 36,648                                                                  | 6,653                                                         |
| 04 July 2025            | 43,890                                                                 | 3,523                                                         | 61,652                                                                | 36,574                                                                  | 6,645                                                         |
| 11 July 2025            | 44,225                                                                 | 3,518                                                         | 60,427                                                                | 37,163                                                                  | 6,645                                                         |
| 18 July 2025            | 44,463                                                                 | 3,514                                                         | 60,506                                                                | 37,296                                                                  | 6,662                                                         |
| 25 July 2025            | 45,002                                                                 | 3,491                                                         | 60,855                                                                | 37,401                                                                  | 6,610                                                         |
| 01 August 2025          | 45,261                                                                 | 3,452                                                         | 60,872                                                                | 37,135                                                                  | 6,547                                                         |
| 08 August 2025          | 46,560                                                                 | 3,506                                                         | 60,946                                                                | 37,957                                                                  | 6,601                                                         |
| 15 August 2025          | 46,726                                                                 | 3,576                                                         | 61,171                                                                | 37,845                                                                  | 6,502                                                         |
| 22 August 2025          | 47,065                                                                 | 3,639                                                         | 61,719                                                                | 37,314                                                                  | 6,531                                                         |
| 29 August 2025          | 47,129                                                                 | 3,608                                                         | 61,791                                                                | 37,111                                                                  | 6,437                                                         |
| 05 September 2025       | 47,811                                                                 | 3,657                                                         | 62,066                                                                | 37,654                                                                  | 6,481                                                         |
| 12 September 2025       | 46,581                                                                 | 3,642                                                         | 62,137                                                                | 36,656                                                                  | 6,431                                                         |
| 19 September 2025       | 47,331                                                                 | 3,641                                                         | 60,217                                                                | 37,227                                                                  | 6,423                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 28 March 2025           | 132,204                                                               | 78,184                                                                  | 2,985                                                          | 54,332                                                                 | 48,207                                                                   |
| 03 April 2025           | 133,300                                                               | 78,817                                                                  | 3,058                                                          | 55,094                                                                 | 48,528                                                                   |
| 11 April 2025           | 135,485                                                               | 81,131                                                                  | 3,008                                                          | 56,259                                                                 | 50,241                                                                   |
| 17 April 2025           | 135,991                                                               | 81,531                                                                  | 3,067                                                          | 56,725                                                                 | 50,423                                                                   |
| 25 April 2025           | 129,979                                                               | 82,555                                                                  | 2,978                                                          | 55,577                                                                 | 50,715                                                                   |
| 02 May 2025             | 129,617                                                               | 82,814                                                                  | 3,175                                                          | 55,831                                                                 | 50,182                                                                   |
| 09 May 2025             | 130,848                                                               | 82,108                                                                  | 2,971                                                          | 56,866                                                                 | 49,671                                                                   |
| 16 May 2025             | 131,794                                                               | 83,826                                                                  | 2,966                                                          | 58,005                                                                 | 50,636                                                                   |
| 23 May 2025             | 130,505                                                               | 85,346                                                                  | 2,991                                                          | 57,828                                                                 | 51,345                                                                   |
| 30 May 2025             | 130,645                                                               | 84,705                                                                  | 3,002                                                          | 58,320                                                                 | 50,312                                                                   |
| 06 June 2025            | 131,940                                                               | 85,405                                                                  | 2,975                                                          | 59,434                                                                 | 50,924                                                                   |
| 13 June 2025            | 132,737                                                               | 85,579                                                                  | 2,965                                                          | 59,693                                                                 | 51,259                                                                   |
| 20 June 2025            | 132,016                                                               | 83,170                                                                  | 2,951                                                          | 55,141                                                                 | 51,367                                                                   |
| 27 June 2025            | 132,056                                                               | 83,714                                                                  | 3,013                                                          | 55,346                                                                 | 51,495                                                                   |
| 04 July 2025            | 132,511                                                               | 83,698                                                                  | 3,003                                                          | 55,950                                                                 | 50,714                                                                   |
| 11 July 2025            | 129,568                                                               | 84,721                                                                  | 2,988                                                          | 56,034                                                                 | 51,386                                                                   |
| 18 July 2025            | 130,705                                                               | 85,772                                                                  | 3,017                                                          | 56,677                                                                 | 51,713                                                                   |
| 25 July 2025            | 132,476                                                               | 86,403                                                                  | 2,987                                                          | 57,718                                                                 | 51,915                                                                   |
| 01 August 2025          | 132,944                                                               | 86,279                                                                  | 2,953                                                          | 58,318                                                                 | 51,215                                                                   |
| 08 August 2025          | 134,618                                                               | 88,133                                                                  | 3,081                                                          | 59,321                                                                 | 52,451                                                                   |
| 15 August 2025          | 135,938                                                               | 88,165                                                                  | 3,066                                                          | 60,162                                                                 | 52,871                                                                   |
| 22 August 2025          | 137,556                                                               | 88,487                                                                  | 3,136                                                          | 61,013                                                                 | 52,715                                                                   |
| 29 August 2025          | 138,532                                                               | 88,613                                                                  | 3,018                                                          | 62,474                                                                 | 52,142                                                                   |
| 05 September 2025       | 140,358                                                               | 89,655                                                                  | 3,049                                                          | 64,142                                                                 | 53,423                                                                   |
| 12 September 2025       | 142,011                                                               | 85,971                                                                  | 3,063                                                          | 64,595                                                                 | 53,731                                                                   |
| 19 September 2025       | 146,837                                                               | 86,809                                                                  | 3,063                                                          | 58,061                                                                 | 53,072                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 28 March 2025           | 918                                                             | 7,570                                                                   | 6,600                                                                     | 504                                                             | 3,754                                                                   |
| 03 April 2025           | 939                                                             | 7,630                                                                   | 6,533                                                                     | 519                                                             | 3,771                                                                   |
| 11 April 2025           | 912                                                             | 7,916                                                                   | 6,871                                                                     | 504                                                             | 3,821                                                                   |
| 17 April 2025           | 936                                                             | 7,916                                                                   | 6,810                                                                     | 521                                                             | 3,827                                                                   |
| 25 April 2025           | 907                                                             | 7,807                                                                   | 6,938                                                                     | 506                                                             | 3,865                                                                   |
| 02 May 2025             | 999                                                             | 8,046                                                                   | 6,996                                                                     | 557                                                             | 3,914                                                                   |
| 09 May 2025             | 914                                                             | 8,086                                                                   | 7,014                                                                     | 506                                                             | 3,889                                                                   |
| 16 May 2025             | 911                                                             | 8,307                                                                   | 7,280                                                                     | 505                                                             | 3,908                                                                   |
| 23 May 2025             | 920                                                             | 8,364                                                                   | 7,435                                                                     | 512                                                             | 3,943                                                                   |
| 30 May 2025             | 918                                                             | 8,547                                                                   | 7,265                                                                     | 515                                                             | 3,973                                                                   |
| 06 June 2025            | 922                                                             | 8,716                                                                   | 7,290                                                                     | 514                                                             | 4,018                                                                   |
| 13 June 2025            | 914                                                             | 8,571                                                                   | 7,387                                                                     | 509                                                             | 3,933                                                                   |
| 20 June 2025            | 910                                                             | 7,664                                                                   | 7,011                                                                     | 509                                                             | 3,891                                                                   |
| 27 June 2025            | 946                                                             | 7,831                                                                   | 7,075                                                                     | 536                                                             | 3,918                                                                   |
| 04 July 2025            | 945                                                             | 8,007                                                                   | 7,121                                                                     | 535                                                             | 3,977                                                                   |
| 11 July 2025            | 946                                                             | 8,158                                                                   | 7,229                                                                     | 530                                                             | 4,003                                                                   |
| 18 July 2025            | 949                                                             | 8,326                                                                   | 7,320                                                                     | 536                                                             | 4,026                                                                   |
| 25 July 2025            | 950                                                             | 8,714                                                                   | 7,329                                                                     | 533                                                             | 3,982                                                                   |
| 01 August 2025          | 935                                                             | 8,253                                                                   | 7,247                                                                     | 521                                                             | 3,972                                                                   |
| 08 August 2025          | 990                                                             | 8,622                                                                   | 7,473                                                                     | 535                                                             | 3,970                                                                   |
| 15 August 2025          | 990                                                             | 8,828                                                                   | 7,476                                                                     | 530                                                             | 3,962                                                                   |
| 22 August 2025          | 1,011                                                           | 8,901                                                                   | 7,473                                                                     | 547                                                             | 4,010                                                                   |
| 29 August 2025          | 963                                                             | 9,110                                                                   | 7,549                                                                     | 518                                                             | 3,989                                                                   |
| 05 September 2025       | 982                                                             | 9,362                                                                   | 7,733                                                                     | 517                                                             | 4,016                                                                   |
| 12 September 2025       | 932                                                             | 9,212                                                                   | 7,928                                                                     | 524                                                             | 4,040                                                                   |
| 19 September 2025       | 939                                                             | 8,119                                                                   | 7,418                                                                     | 534                                                             | 4,057                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| As At                   |                                                                           |                                                              |                                                                      |                                                                        |
|                         | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 28 March 2025           | 5,839                                                                     | 593                                                          | 4,948                                                                | 9,700                                                                  |
| 03 April 2025           | 5,885                                                                     | 641                                                          | 4,978                                                                | 9,713                                                                  |
| 11 April 2025           | 6,194                                                                     | 592                                                          | 5,048                                                                | 10,201                                                                 |
| 17 April 2025           | 6,243                                                                     | 630                                                          | 5,059                                                                | 10,291                                                                 |
| 25 April 2025           | 6,460                                                                     | 581                                                          | 5,061                                                                | 10,297                                                                 |
| 02 May 2025             | 6,104                                                                     | 723                                                          | 5,154                                                                | 10,193                                                                 |
| 09 May 2025             | 6,108                                                                     | 586                                                          | 5,093                                                                | 10,126                                                                 |
| 16 May 2025             | 6,450                                                                     | 587                                                          | 5,104                                                                | 10,724                                                                 |
| 23 May 2025             | 6,620                                                                     | 589                                                          | 5,152                                                                | 10,886                                                                 |
| 30 May 2025             | 6,390                                                                     | 590                                                          | 5,166                                                                | 10,610                                                                 |
| 06 June 2025            | 6,415                                                                     | 591                                                          | 5,270                                                                | 10,583                                                                 |
| 13 June 2025            | 6,413                                                                     | 582                                                          | 5,212                                                                | 10,681                                                                 |
| 20 June 2025            | 6,696                                                                     | 588                                                          | 5,185                                                                | 10,856                                                                 |
| 27 June 2025            | 6,778                                                                     | 602                                                          | 5,249                                                                | 10,801                                                                 |
| 04 July 2025            | 6,528                                                                     | 600                                                          | 5,354                                                                | 10,752                                                                 |
| 11 July 2025            | 6,674                                                                     | 600                                                          | 5,351                                                                | 11,045                                                                 |
| 18 July 2025            | 6,789                                                                     | 609                                                          | 5,375                                                                | 11,111                                                                 |
| 25 July 2025            | 6,778                                                                     | 600                                                          | 5,349                                                                | 11,155                                                                 |
| 01 August 2025          | 6,623                                                                     | 572                                                          | 5,342                                                                | 10,842                                                                 |
| 08 August 2025          | 6,807                                                                     | 646                                                          | 5,328                                                                | 11,214                                                                 |
| 15 August 2025          | 6,917                                                                     | 638                                                          | 5,325                                                                | 11,269                                                                 |
| 22 August 2025          | 6,947                                                                     | 678                                                          | 5,390                                                                | 11,162                                                                 |
| 29 August 2025          | 6,738                                                                     | 599                                                          | 5,324                                                                | 11,031                                                                 |
| 05 September 2025       | 6,808                                                                     | 614                                                          | 5,330                                                                | 11,103                                                                 |
| 12 September 2025       | 6,920                                                                     | 625                                                          | 5,369                                                                | 11,252                                                                 |
| 19 September 2025       | 7,016                                                                     | 620                                                          | 5,371                                                                | 11,381                                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$m)            |                                              |                                                         |                                                           |                                                                     |
|-------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------|
|                         | Asset Class Total                       | By Product                                   |                                                         |                                                           | By Product and Intention                                            |
| As At                   | Outstanding Notional<br>(US\$m) / Total | Outstanding Notional<br>(US\$m) / Basis Swap | Outstanding Notional<br>(US\$m) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$m) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$m) / Intended to<br>Clear / Basis Swap |
| 26 September 2025       | 28,601,664.46                           | 1,315,698.43                                 | 12,610,835.70                                           | 14,675,130.33                                             | 1,024,314.02                                                        |
| 03 October 2025         | 26,533,102.41                           | 949,381.14                                   | 12,721,487.81                                           | 12,862,233.45                                             | 795,446.38                                                          |
| 10 October 2025         | 26,697,817.07                           | 907,918.46                                   | 12,573,415.25                                           | 13,216,483.35                                             | 757,242.60                                                          |
| 17 October 2025         | 27,134,061.92                           | 864,436.40                                   | 12,641,251.17                                           | 13,628,374.35                                             | 723,855.97                                                          |
| 24 October 2025         | 25,623,639.30                           | 829,706.20                                   | 12,649,472.27                                           | 12,144,460.82                                             | 692,659.39                                                          |
| 31 October 2025         | 25,775,607.76                           | 826,200.47                                   | 12,848,347.48                                           | 12,101,059.80                                             | 689,674.89                                                          |
| 07 November 2025        | 25,946,073.02                           | 795,344.52                                   | 12,895,499.21                                           | 12,255,229.29                                             | 661,087.20                                                          |
| 14 November 2025        | 26,213,627.02                           | 795,020.68                                   | 13,029,019.76                                           | 12,389,586.58                                             | 659,541.78                                                          |
| 21 November 2025        | 26,015,203.51                           | 786,626.40                                   | 13,277,262.36                                           | 11,951,314.74                                             | 655,985.51                                                          |
| 28 November 2025        | 26,393,918.86                           | 778,018.89                                   | 13,379,766.99                                           | 12,236,132.98                                             | 655,735.03                                                          |
| 05 December 2025        | 26,374,070.77                           | 775,244.52                                   | 13,273,105.24                                           | 12,325,721.02                                             | 660,257.54                                                          |
| 12 December 2025        | 26,168,787.93                           | 690,501.49                                   | 13,490,450.20                                           | 11,987,836.24                                             | 583,634.65                                                          |
| 19 December 2025        | 25,407,637.34                           | 666,428.20                                   | 13,294,860.23                                           | 11,446,348.91                                             | 563,211.39                                                          |
| 24 December 2025        | 25,394,800.07                           | 657,990.29                                   | 13,215,053.35                                           | 11,521,756.43                                             | 555,829.94                                                          |
| 02 January 2026         | 25,560,055.73                           | 666,615.08                                   | 13,334,687.64                                           | 11,558,753.01                                             | 564,301.42                                                          |
| 09 January 2026         | 26,120,145.04                           | 664,907.55                                   | 13,546,265.03                                           | 11,908,972.46                                             | 563,578.20                                                          |
| 16 January 2026         | 25,746,995.52                           | 668,399.14                                   | 13,521,122.44                                           | 11,557,473.93                                             | 567,054.79                                                          |
| 23 January 2026         | 25,368,029.92                           | 669,008.94                                   | 13,663,486.40                                           | 11,035,534.57                                             | 568,870.41                                                          |
| 30 January 2026         | 25,612,886.49                           | 662,955.78                                   | 13,791,504.80                                           | 11,158,425.91                                             | 563,164.31                                                          |
| 06 February 2026        | 25,789,134.05                           | 660,096.19                                   | 13,912,176.30                                           | 11,216,861.57                                             | 563,227.00                                                          |
| 13 February 2026        | 25,812,039.53                           | 672,849.96                                   | 14,155,308.41                                           | 10,983,881.16                                             | 575,094.51                                                          |
| 20 February 2026        | 25,653,670.24                           | 672,103.96                                   | 14,095,958.08                                           | 10,885,608.20                                             | 575,168.69                                                          |
| 27 February 2026        | 25,674,885.44                           | 668,111.96                                   | 14,167,119.16                                           | 10,839,654.33                                             | 575,065.91                                                          |
| 06 March 2026           | 25,774,955.33                           | 660,974.44                                   | 14,230,494.45                                           | 10,883,486.44                                             | 568,800.80                                                          |
| 13 March 2026           | 24,858,941.13                           | 680,298.68                                   | 14,044,929.37                                           | 10,133,713.08                                             | 606,124.47                                                          |
| 20 March 2026           | 23,867,588.47                           | 663,934.56                                   | 13,833,770.55                                           | 9,369,883.37                                              | 595,827.72                                                          |



## Interest Rate Position Time Series

| Interest Rate Positions | Position to Clear                                                     |                                                                         |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                         | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| As At                   |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |
| 26 September 2025       | 9,619,476.03                                                          | 10,444,318.59                                                           | 291,384.41                                                        | 2,991,359.67                                                              | 4,230,811.74                                                                |
| 03 October 2025         | 10,212,042.11                                                         | 8,534,957.99                                                            | 153,934.77                                                        | 2,509,445.70                                                              | 4,327,275.46                                                                |
| 10 October 2025         | 10,165,920.57                                                         | 8,785,976.26                                                            | 150,675.87                                                        | 2,407,494.69                                                              | 4,430,507.08                                                                |
| 17 October 2025         | 10,230,980.40                                                         | 9,290,041.57                                                            | 140,580.43                                                        | 2,410,270.77                                                              | 4,338,332.78                                                                |
| 24 October 2025         | 10,239,672.24                                                         | 8,364,840.77                                                            | 137,046.81                                                        | 2,409,800.04                                                              | 3,779,620.05                                                                |
| 31 October 2025         | 10,471,136.79                                                         | 8,319,273.27                                                            | 136,525.59                                                        | 2,377,210.70                                                              | 3,781,786.54                                                                |
| 07 November 2025        | 10,484,205.05                                                         | 8,391,316.51                                                            | 134,257.32                                                        | 2,411,294.16                                                              | 3,863,912.77                                                                |
| 14 November 2025        | 10,602,055.55                                                         | 8,378,966.40                                                            | 135,478.91                                                        | 2,426,964.21                                                              | 4,010,620.18                                                                |
| 21 November 2025        | 10,751,888.66                                                         | 8,055,994.96                                                            | 130,640.89                                                        | 2,525,373.70                                                              | 3,895,319.78                                                                |
| 28 November 2025        | 10,868,657.51                                                         | 8,214,128.91                                                            | 122,283.87                                                        | 2,511,109.48                                                              | 4,022,004.07                                                                |
| 05 December 2025        | 10,805,376.47                                                         | 8,273,755.65                                                            | 114,986.98                                                        | 2,467,728.76                                                              | 4,051,965.37                                                                |
| 12 December 2025        | 10,930,666.56                                                         | 8,066,018.21                                                            | 106,866.84                                                        | 2,559,783.63                                                              | 3,921,818.03                                                                |
| 19 December 2025        | 10,778,573.00                                                         | 7,871,953.64                                                            | 103,216.81                                                        | 2,516,287.23                                                              | 3,574,395.27                                                                |
| 24 December 2025        | 10,729,656.50                                                         | 7,958,773.75                                                            | 102,160.36                                                        | 2,485,396.85                                                              | 3,562,982.68                                                                |
| 02 January 2026         | 10,829,641.76                                                         | 7,990,466.63                                                            | 102,313.66                                                        | 2,505,045.88                                                              | 3,568,286.38                                                                |
| 09 January 2026         | 11,032,292.97                                                         | 8,243,439.03                                                            | 101,329.35                                                        | 2,513,972.05                                                              | 3,665,533.43                                                                |
| 16 January 2026         | 11,012,893.66                                                         | 8,034,474.30                                                            | 101,344.35                                                        | 2,508,228.78                                                              | 3,522,999.63                                                                |
| 23 January 2026         | 11,075,302.83                                                         | 7,823,547.12                                                            | 100,138.53                                                        | 2,588,183.57                                                              | 3,211,987.45                                                                |
| 30 January 2026         | 11,222,498.86                                                         | 7,799,244.02                                                            | 99,791.47                                                         | 2,569,005.94                                                              | 3,359,181.89                                                                |
| 06 February 2026        | 11,346,052.72                                                         | 7,924,697.09                                                            | 96,869.19                                                         | 2,566,123.58                                                              | 3,292,164.48                                                                |
| 13 February 2026        | 11,559,990.34                                                         | 7,801,557.19                                                            | 97,755.45                                                         | 2,595,318.07                                                              | 3,182,323.97                                                                |
| 20 February 2026        | 11,515,295.88                                                         | 7,772,521.00                                                            | 96,935.27                                                         | 2,580,662.20                                                              | 3,113,087.20                                                                |
| 27 February 2026        | 11,559,453.60                                                         | 7,808,193.72                                                            | 93,046.04                                                         | 2,607,665.56                                                              | 3,031,460.61                                                                |
| 06 March 2026           | 11,624,882.36                                                         | 7,887,790.35                                                            | 92,173.64                                                         | 2,605,612.09                                                              | 2,995,696.09                                                                |
| 13 March 2026           | 11,466,835.63                                                         | 7,218,656.89                                                            | 74,174.21                                                         | 2,578,093.75                                                              | 2,915,056.20                                                                |
| 20 March 2026           | 11,431,043.27                                                         | 6,883,340.31                                                            | 68,106.83                                                         | 2,402,727.29                                                              | 2,486,543.06                                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
|                         | By Product and Currency                               |                                                               |                                                                 |                                                       |                                                               |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |
| 26 September 2025       | 185,380.61                                            | 605,186.22                                                    | 6,653,404.73                                                    | 0.00                                                  | 5,563,695.68                                                  |
| 03 October 2025         | 106,925.73                                            | 504,598.00                                                    | 5,257,268.45                                                    | 2,149.91                                              | 6,205,740.13                                                  |
| 10 October 2025         | 100,295.02                                            | 451,885.99                                                    | 5,533,547.58                                                    | 2,149.91                                              | 6,212,865.30                                                  |
| 17 October 2025         | 95,499.08                                             | 469,112.69                                                    | 5,540,238.25                                                    | 2,348.30                                              | 6,136,460.68                                                  |
| 24 October 2025         | 94,673.18                                             | 523,114.06                                                    | 5,568,888.57                                                    | 2,317.28                                              | 6,127,532.92                                                  |
| 31 October 2025         | 90,994.58                                             | 471,262.96                                                    | 5,562,393.85                                                    | 2,274.96                                              | 6,266,030.38                                                  |
| 07 November 2025        | 90,150.60                                             | 467,927.52                                                    | 5,543,034.67                                                    | 2,284.27                                              | 6,313,365.91                                                  |
| 14 November 2025        | 88,910.27                                             | 497,322.97                                                    | 5,703,279.60                                                    | 2,097.46                                              | 6,320,650.82                                                  |
| 21 November 2025        | 88,491.15                                             | 488,914.32                                                    | 5,665,175.64                                                    | 1,906.87                                              | 6,519,904.23                                                  |
| 28 November 2025        | 79,835.35                                             | 508,267.52                                                    | 5,559,845.44                                                    | 1,916.25                                              | 6,645,429.37                                                  |
| 05 December 2025        | 79,252.65                                             | 514,042.61                                                    | 5,490,641.52                                                    | 1,807.01                                              | 6,518,562.37                                                  |
| 12 December 2025        | 65,343.37                                             | 513,879.10                                                    | 5,425,654.84                                                    | 1,401.22                                              | 6,623,888.79                                                  |
| 19 December 2025        | 62,488.31                                             | 514,206.97                                                    | 5,391,816.25                                                    | 944.50                                                | 6,645,031.83                                                  |
| 24 December 2025        | 60,977.30                                             | 506,988.85                                                    | 5,328,445.95                                                    | 945.41                                                | 6,619,585.86                                                  |
| 02 January 2026         | 60,269.82                                             | 508,255.21                                                    | 5,294,535.40                                                    | 950.88                                                | 6,673,844.72                                                  |
| 09 January 2026         | 59,960.15                                             | 512,331.86                                                    | 5,341,570.66                                                    | 950.83                                                | 6,807,780.60                                                  |
| 16 January 2026         | 59,533.06                                             | 526,104.78                                                    | 5,360,779.43                                                    | 954.03                                                | 6,730,681.83                                                  |
| 23 January 2026         | 58,991.91                                             | 526,274.78                                                    | 5,400,616.93                                                    | 955.31                                                | 6,836,798.32                                                  |
| 30 January 2026         | 57,328.61                                             | 464,577.24                                                    | 5,432,070.21                                                    | 957.71                                                | 6,885,031.90                                                  |
| 06 February 2026        | 55,179.55                                             | 481,639.91                                                    | 5,512,501.32                                                    | 958.36                                                | 6,968,043.71                                                  |
| 13 February 2026        | 55,694.31                                             | 482,170.46                                                    | 5,539,976.95                                                    | 963.63                                                | 7,058,828.49                                                  |
| 20 February 2026        | 55,604.31                                             | 482,842.87                                                    | 5,456,391.07                                                    | 964.26                                                | 6,980,312.67                                                  |
| 27 February 2026        | 53,182.16                                             | 482,422.79                                                    | 5,390,759.77                                                    | 969.71                                                | 7,032,008.33                                                  |
| 06 March 2026           | 53,305.79                                             | 488,484.80                                                    | 5,483,021.79                                                    | 965.81                                                | 7,059,580.47                                                  |
| 13 March 2026           | 37,971.88                                             | 485,762.68                                                    | 5,058,080.41                                                    | 970.23                                                | 7,177,793.15                                                  |
| 20 March 2026           | 35,799.26                                             | 492,920.90                                                    | 5,064,471.99                                                    | 426.90                                                | 6,993,352.87                                                  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
| As At                   |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|                         | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 26 September 2025       | 5,981.91                                                         | 23,612.60                                              | 505,957.77                                                     | 199,751.64                                                       | 446.51                                                 |  |
| 03 October 2025         | 6,743.92                                                         | 13,163.37                                              | 475,967.39                                                     | 184,494.62                                                       | 31.73                                                  |  |
| 10 October 2025         | 6,756.57                                                         | 12,757.83                                              | 469,449.99                                                     | 180,436.38                                                       | 31.56                                                  |  |
| 17 October 2025         | 7,169.32                                                         | 12,598.09                                              | 464,991.95                                                     | 179,444.82                                                       | 31.56                                                  |  |
| 24 October 2025         | 7,868.00                                                         | 11,430.93                                              | 455,422.91                                                     | 172,185.03                                                       | 31.44                                                  |  |
| 31 October 2025         | 8,320.65                                                         | 11,395.29                                              | 446,498.25                                                     | 171,046.59                                                       | 31.06                                                  |  |
| 07 November 2025        | 9,189.59                                                         | 11,287.89                                              | 437,871.24                                                     | 163,095.35                                                       | 30.72                                                  |  |
| 14 November 2025        | 9,461.45                                                         | 10,725.53                                              | 436,584.88                                                     | 162,457.44                                                       | 30.92                                                  |  |
| 21 November 2025        | 7,817.88                                                         | 10,673.55                                              | 419,366.48                                                     | 161,590.37                                                       | 30.75                                                  |  |
| 28 November 2025        | 8,443.89                                                         | 10,726.77                                              | 407,397.84                                                     | 161,043.46                                                       | 31.18                                                  |  |
| 05 December 2025        | 9,942.49                                                         | 10,604.06                                              | 403,803.78                                                     | 160,298.72                                                       | 31.44                                                  |  |
| 12 December 2025        | 10,879.08                                                        | 10,282.60                                              | 396,758.76                                                     | 155,772.57                                                       | 31.51                                                  |  |
| 19 December 2025        | 12,638.75                                                        | 8,633.74                                               | 387,921.45                                                     | 147,104.03                                                       | 31.49                                                  |  |
| 24 December 2025        | 14,367.00                                                        | 8,646.94                                               | 392,068.87                                                     | 126,837.32                                                       | 31.69                                                  |  |
| 02 January 2026         | 15,892.75                                                        | 8,033.71                                               | 385,463.64                                                     | 122,919.84                                                       | 31.71                                                  |  |
| 09 January 2026         | 16,426.04                                                        | 7,399.29                                               | 382,467.71                                                     | 123,788.83                                                       | 31.68                                                  |  |
| 16 January 2026         | 17,705.41                                                        | 7,366.36                                               | 373,767.84                                                     | 121,834.51                                                       | 31.65                                                  |  |
| 23 January 2026         | 18,298.43                                                        | 6,814.55                                               | 371,982.35                                                     | 120,054.51                                                       | 31.62                                                  |  |
| 30 January 2026         | 20,173.88                                                        | 6,440.57                                               | 378,631.11                                                     | 120,747.70                                                       | 32.51                                                  |  |
| 06 February 2026        | 20,374.82                                                        | 6,031.17                                               | 368,165.63                                                     | 117,212.26                                                       | 32.15                                                  |  |
| 13 February 2026        | 21,268.61                                                        | 6,079.78                                               | 378,011.53                                                     | 127,759.90                                                       | 32.09                                                  |  |
| 20 February 2026        | 21,496.42                                                        | 5,243.20                                               | 373,485.75                                                     | 109,452.35                                                       | 32.13                                                  |  |
| 27 February 2026        | 21,977.06                                                        | 3,596.38                                               | 351,066.32                                                     | 90,072.89                                                        | 31.93                                                  |  |
| 06 March 2026           | 23,267.67                                                        | 3,484.81                                               | 348,758.32                                                     | 97,208.28                                                        | 31.50                                                  |  |
| 13 March 2026           | 28,214.03                                                        | 1,456.36                                               | 117,647.09                                                     | 61,598.53                                                        | 31.57                                                  |  |
| 20 March 2026           | 30,026.25                                                        | 1,442.02                                               | 113,049.21                                                     | 62,810.62                                                        | 31.22                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Outstanding Notional<br>(US\$m) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / JPY /<br>Overnight Index Swap |
| 26 September 2025       | 8,148.85                                                      | 187,286.81                                                      | 25,021.41                                             | 126,064.08                                                    | 4,939,850.08                                                    |
| 03 October 2025         | 7,666.18                                                      | 135,715.23                                                      | 22,216.73                                             | 116,269.54                                                    | 5,083,396.70                                                    |
| 10 October 2025         | 5,615.22                                                      | 134,964.88                                                      | 18,800.99                                             | 120,379.78                                                    | 5,273,360.29                                                    |
| 17 October 2025         | 12,276.72                                                     | 136,094.72                                                      | 18,985.27                                             | 154,959.36                                                    | 5,592,229.63                                                    |
| 24 October 2025         | 41,669.73                                                     | 139,836.92                                                      | 18,869.09                                             | 164,664.76                                                    | 4,285,721.59                                                    |
| 31 October 2025         | 44,726.79                                                     | 139,054.49                                                      | 18,736.18                                             | 183,922.37                                                    | 4,273,824.97                                                    |
| 07 November 2025        | 46,840.70                                                     | 143,970.76                                                      | 18,488.20                                             | 200,204.82                                                    | 4,459,655.56                                                    |
| 14 November 2025        | 57,423.95                                                     | 138,093.47                                                      | 18,218.82                                             | 208,119.56                                                    | 4,404,717.23                                                    |
| 21 November 2025        | 57,101.39                                                     | 142,994.23                                                      | 17,920.63                                             | 207,435.82                                                    | 3,970,602.44                                                    |
| 28 November 2025        | 57,889.14                                                     | 145,213.09                                                      | 17,998.51                                             | 219,948.64                                                    | 4,378,948.80                                                    |
| 05 December 2025        | 58,172.14                                                     | 146,337.75                                                      | 18,083.14                                             | 233,141.00                                                    | 4,568,755.52                                                    |
| 12 December 2025        | 57,963.10                                                     | 142,975.46                                                      | 17,824.02                                             | 220,453.81                                                    | 4,450,552.18                                                    |
| 19 December 2025        | 37,598.04                                                     | 139,909.12                                                      | 17,705.57                                             | 179,256.99                                                    | 3,979,762.53                                                    |
| 24 December 2025        | 37,841.03                                                     | 140,574.62                                                      | 17,493.26                                             | 173,620.55                                                    | 4,133,239.16                                                    |
| 02 January 2026         | 37,798.40                                                     | 140,499.55                                                      | 17,526.80                                             | 176,050.49                                                    | 4,181,606.16                                                    |
| 09 January 2026         | 37,769.22                                                     | 142,008.08                                                      | 17,485.43                                             | 183,947.82                                                    | 4,399,653.68                                                    |
| 16 January 2026         | 37,727.93                                                     | 142,125.28                                                      | 17,181.19                                             | 188,565.94                                                    | 3,992,627.47                                                    |
| 23 January 2026         | 37,692.58                                                     | 140,041.34                                                      | 17,200.73                                             | 165,685.93                                                    | 3,371,834.99                                                    |
| 30 January 2026         | 38,753.24                                                     | 145,426.44                                                      | 17,700.76                                             | 173,817.49                                                    | 3,349,860.51                                                    |
| 06 February 2026        | 44,712.59                                                     | 163,064.93                                                      | 17,158.41                                             | 169,899.87                                                    | 3,286,249.39                                                    |
| 13 February 2026        | 46,665.88                                                     | 150,534.09                                                      | 17,562.62                                             | 188,442.82                                                    | 2,976,316.49                                                    |
| 20 February 2026        | 55,161.90                                                     | 166,367.30                                                      | 17,515.82                                             | 193,170.61                                                    | 2,928,276.53                                                    |
| 27 February 2026        | 54,800.58                                                     | 195,984.78                                                      | 16,962.94                                             | 195,807.24                                                    | 2,889,029.02                                                    |
| 06 March 2026           | 53,598.91                                                     | 199,765.93                                                      | 16,788.93                                             | 166,765.71                                                    | 2,853,434.34                                                    |
| 13 March 2026           | 54,859.50                                                     | 200,747.39                                                      | 27,928.06                                             | 145,377.05                                                    | 2,455,430.97                                                    |
| 20 March 2026           | 40,731.09                                                     | 199,617.13                                                      | 27,603.44                                             | 163,732.33                                                    | 1,881,174.90                                                    |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |
| 26 September 2025       | 261,873.47                                            | 2,476,197.89                                                  | 3,180.78                                                        | 819,363.82                                               | 3,325,585.21                                                     |
| 03 October 2025         | 237,566.10                                            | 2,336,135.63                                                  | 3,260.92                                                        | 567,327.58                                               | 3,075,110.93                                                     |
| 10 October 2025         | 236,844.85                                            | 2,317,912.68                                                  | 3,511.97                                                        | 537,038.31                                               | 2,995,306.29                                                     |
| 17 October 2025         | 238,179.14                                            | 2,367,494.82                                                  | 3,515.36                                                        | 496,794.96                                               | 3,035,954.96                                                     |
| 24 October 2025         | 240,119.84                                            | 2,416,174.28                                                  | 3,535.74                                                        | 462,264.44                                               | 2,920,893.60                                                     |
| 31 October 2025         | 234,277.54                                            | 2,423,877.35                                                  | 3,478.34                                                        | 468,490.86                                               | 3,012,029.38                                                     |
| 07 November 2025        | 228,486.57                                            | 2,406,333.52                                                  | 3,528.20                                                        | 444,616.27                                               | 3,022,955.50                                                     |
| 14 November 2025        | 225,723.37                                            | 2,397,502.81                                                  | 3,549.28                                                        | 449,314.31                                               | 3,111,414.78                                                     |
| 21 November 2025        | 225,117.95                                            | 2,468,169.39                                                  | 3,084.47                                                        | 442,485.50                                               | 3,116,370.74                                                     |
| 28 November 2025        | 223,803.72                                            | 2,383,110.60                                                  | 2,922.18                                                        | 443,707.12                                               | 3,157,723.88                                                     |
| 05 December 2025        | 223,417.66                                            | 2,420,371.91                                                  | 2,920.19                                                        | 442,048.56                                               | 3,125,011.42                                                     |
| 12 December 2025        | 221,180.48                                            | 2,477,465.89                                                  | 3,328.22                                                        | 374,438.29                                               | 3,200,040.75                                                     |
| 19 December 2025        | 212,571.46                                            | 2,462,805.88                                                  | 2,998.28                                                        | 364,053.13                                               | 3,068,039.08                                                     |
| 24 December 2025        | 215,444.53                                            | 2,432,227.83                                                  | 3,024.25                                                        | 354,451.16                                               | 3,052,720.36                                                     |
| 02 January 2026         | 222,202.62                                            | 2,454,536.57                                                  | 3,080.81                                                        | 357,599.54                                               | 3,098,738.62                                                     |
| 09 January 2026         | 216,671.53                                            | 2,477,194.64                                                  | 3,116.76                                                        | 362,408.63                                               | 3,144,773.16                                                     |
| 16 January 2026         | 216,341.06                                            | 2,489,512.59                                                  | 3,112.40                                                        | 366,991.79                                               | 3,174,761.53                                                     |
| 23 January 2026         | 217,729.74                                            | 2,560,640.97                                                  | 2,997.18                                                        | 367,285.07                                               | 3,164,411.47                                                     |
| 30 January 2026         | 218,729.69                                            | 2,543,106.62                                                  | 3,027.88                                                        | 361,765.92                                               | 3,307,587.20                                                     |
| 06 February 2026        | 220,162.68                                            | 2,559,689.73                                                  | 3,153.50                                                        | 360,573.87                                               | 3,320,024.86                                                     |
| 13 February 2026        | 224,319.74                                            | 2,537,834.90                                                  | 2,882.66                                                        | 368,197.78                                               | 3,463,354.34                                                     |
| 20 February 2026        | 223,177.17                                            | 2,514,608.06                                                  | 2,369.72                                                        | 369,567.06                                               | 3,496,376.21                                                     |
| 27 February 2026        | 221,200.54                                            | 2,564,941.69                                                  | 2,379.81                                                        | 372,168.30                                               | 3,486,072.20                                                     |
| 06 March 2026           | 214,588.49                                            | 2,578,174.67                                                  | 2,601.51                                                        | 371,809.10                                               | 3,535,131.57                                                     |
| 13 March 2026           | 208,272.86                                            | 2,519,923.56                                                  | 2,250.40                                                        | 403,667.71                                               | 3,543,566.35                                                     |
| 20 March 2026           | 206,818.95                                            | 2,508,590.97                                                  | 2,246.78                                                        | 391,812.78                                               | 3,521,393.18                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                               |                                                                       |                                                                         |                                                                |
|-------------------------|---------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
|                         |                                                                     | By Product and Residual Maturity                              |                                                                       |                                                                         |                                                                |
| As At                   | Outstanding Notional<br>(US\$mn) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap |
| 26 September 2025       | 2,685,674.38                                                        | 568,044.97                                                    | 5,638,191.12                                                          | 7,909,790.24                                                            | 240,319.78                                                     |
| 03 October 2025         | 2,191,353.61                                                        | 400,629.23                                                    | 5,837,090.91                                                          | 7,204,954.82                                                            | 175,929.29                                                     |
| 10 October 2025         | 2,083,905.67                                                        | 389,470.52                                                    | 5,764,692.95                                                          | 7,427,803.93                                                            | 168,375.80                                                     |
| 17 October 2025         | 2,169,682.24                                                        | 350,894.44                                                    | 5,823,608.82                                                          | 7,822,417.55                                                            | 167,013.58                                                     |
| 24 October 2025         | 1,966,424.97                                                        | 337,480.19                                                    | 5,857,135.36                                                          | 6,488,428.74                                                            | 158,856.76                                                     |
| 31 October 2025         | 1,942,940.91                                                        | 335,549.31                                                    | 5,906,635.56                                                          | 6,577,374.58                                                            | 157,477.65                                                     |
| 07 November 2025        | 1,932,755.17                                                        | 313,453.98                                                    | 5,899,935.75                                                          | 6,764,038.29                                                            | 155,562.88                                                     |
| 14 November 2025        | 1,968,028.12                                                        | 310,925.57                                                    | 5,938,447.25                                                          | 6,917,996.77                                                            | 156,924.48                                                     |
| 21 November 2025        | 2,000,049.72                                                        | 308,048.16                                                    | 5,986,413.84                                                          | 6,488,178.49                                                            | 156,365.52                                                     |
| 28 November 2025        | 1,979,716.12                                                        | 307,813.75                                                    | 6,017,717.01                                                          | 6,810,295.14                                                            | 155,735.25                                                     |
| 05 December 2025        | 1,946,824.83                                                        | 306,077.55                                                    | 5,969,370.02                                                          | 6,941,173.52                                                            | 155,216.45                                                     |
| 12 December 2025        | 1,798,673.90                                                        | 244,034.21                                                    | 5,994,073.08                                                          | 6,663,233.29                                                            | 149,996.37                                                     |
| 19 December 2025        | 1,772,119.96                                                        | 232,996.17                                                    | 6,008,664.70                                                          | 6,216,057.74                                                            | 143,076.53                                                     |
| 24 December 2025        | 1,775,268.13                                                        | 227,078.87                                                    | 5,967,069.52                                                          | 6,285,748.16                                                            | 141,578.30                                                     |
| 02 January 2026         | 1,800,218.50                                                        | 229,672.27                                                    | 6,017,365.66                                                          | 6,327,591.46                                                            | 146,241.49                                                     |
| 09 January 2026         | 1,882,408.42                                                        | 229,007.39                                                    | 6,113,491.51                                                          | 6,563,570.34                                                            | 145,213.18                                                     |
| 16 January 2026         | 1,919,289.43                                                        | 228,727.12                                                    | 6,101,216.08                                                          | 6,246,626.49                                                            | 146,617.88                                                     |
| 23 January 2026         | 1,981,691.20                                                        | 226,496.93                                                    | 6,150,762.08                                                          | 5,629,974.62                                                            | 148,930.99                                                     |
| 30 January 2026         | 2,087,119.29                                                        | 226,796.50                                                    | 6,153,846.16                                                          | 5,626,442.13                                                            | 157,229.11                                                     |
| 06 February 2026        | 2,114,305.34                                                        | 226,100.92                                                    | 6,186,563.03                                                          | 5,689,779.36                                                            | 154,075.21                                                     |
| 13 February 2026        | 2,165,142.47                                                        | 230,976.62                                                    | 6,261,909.55                                                          | 5,527,851.23                                                            | 155,516.60                                                     |
| 20 February 2026        | 2,201,254.81                                                        | 230,154.91                                                    | 6,197,832.01                                                          | 5,477,204.19                                                            | 157,425.18                                                     |
| 27 February 2026        | 2,249,451.01                                                        | 226,889.49                                                    | 6,136,105.09                                                          | 5,452,122.96                                                            | 157,167.93                                                     |
| 06 March 2026           | 2,224,186.92                                                        | 226,442.81                                                    | 6,061,817.26                                                          | 5,442,557.50                                                            | 153,335.12                                                     |
| 13 March 2026           | 2,327,391.36                                                        | 212,635.83                                                    | 5,971,823.82                                                          | 5,438,759.41                                                            | 171,711.58                                                     |
| 20 March 2026           | 2,129,535.68                                                        | 220,914.26                                                    | 6,048,807.25                                                          | 4,709,692.54                                                            | 153,956.45                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 26 September 2025       | 2,198,750.61                                                           | 2,124,720.60                                                             | 318,217.12                                                     | 3,705,923.65                                                           | 2,581,469.44                                                             |
| 03 October 2025         | 2,101,235.25                                                           | 1,788,875.28                                                             | 235,673.40                                                     | 3,776,572.41                                                           | 2,149,986.78                                                             |
| 10 October 2025         | 2,065,270.09                                                           | 1,793,029.80                                                             | 222,276.04                                                     | 3,752,879.82                                                           | 2,234,367.61                                                             |
| 17 October 2025         | 2,079,755.79                                                           | 1,796,862.13                                                             | 220,286.20                                                     | 3,733,893.23                                                           | 2,226,326.37                                                             |
| 24 October 2025         | 2,083,208.45                                                           | 1,667,767.91                                                             | 211,891.33                                                     | 3,714,925.25                                                           | 2,202,004.72                                                             |
| 31 October 2025         | 2,130,402.72                                                           | 1,623,809.55                                                             | 212,246.98                                                     | 3,796,026.96                                                           | 2,168,628.88                                                             |
| 07 November 2025        | 2,157,843.14                                                           | 1,596,552.31                                                             | 207,840.73                                                     | 3,809,905.27                                                           | 2,161,495.54                                                             |
| 14 November 2025        | 2,176,109.06                                                           | 1,587,672.24                                                             | 208,256.13                                                     | 3,867,545.86                                                           | 2,162,314.91                                                             |
| 21 November 2025        | 2,257,434.22                                                           | 1,579,854.89                                                             | 206,263.41                                                     | 3,958,606.46                                                           | 2,171,441.70                                                             |
| 28 November 2025        | 2,281,164.42                                                           | 1,583,958.87                                                             | 205,540.83                                                     | 3,989,317.68                                                           | 2,156,303.67                                                             |
| 05 December 2025        | 2,228,694.68                                                           | 1,570,267.41                                                             | 206,501.04                                                     | 3,965,659.53                                                           | 2,139,539.21                                                             |
| 12 December 2025        | 2,258,082.93                                                           | 1,533,860.60                                                             | 194,174.97                                                     | 4,041,922.65                                                           | 2,116,753.40                                                             |
| 19 December 2025        | 2,275,792.39                                                           | 1,527,967.41                                                             | 190,122.74                                                     | 3,988,600.76                                                           | 2,061,744.06                                                             |
| 24 December 2025        | 2,269,223.90                                                           | 1,547,688.42                                                             | 191,915.62                                                     | 3,962,847.06                                                           | 2,049,899.94                                                             |
| 02 January 2026         | 2,286,517.19                                                           | 1,530,478.97                                                             | 192,349.07                                                     | 3,999,176.47                                                           | 2,053,203.08                                                             |
| 09 January 2026         | 2,319,290.00                                                           | 1,575,935.19                                                             | 192,567.35                                                     | 4,064,490.78                                                           | 2,102,919.68                                                             |
| 16 January 2026         | 2,314,228.65                                                           | 1,512,731.33                                                             | 193,961.95                                                     | 4,051,052.83                                                           | 2,123,070.70                                                             |
| 23 January 2026         | 2,321,534.67                                                           | 1,580,246.17                                                             | 193,745.22                                                     | 4,119,025.35                                                           | 2,135,300.38                                                             |
| 30 January 2026         | 2,372,861.43                                                           | 1,649,883.76                                                             | 187,036.89                                                     | 4,162,140.49                                                           | 2,150,076.01                                                             |
| 06 February 2026        | 2,412,567.69                                                           | 1,641,983.10                                                             | 186,678.19                                                     | 4,204,395.28                                                           | 2,153,973.38                                                             |
| 13 February 2026        | 2,464,419.83                                                           | 1,562,739.28                                                             | 191,330.51                                                     | 4,278,452.56                                                           | 2,148,928.89                                                             |
| 20 February 2026        | 2,460,075.98                                                           | 1,519,818.90                                                             | 189,462.76                                                     | 4,278,985.74                                                           | 2,150,932.05                                                             |
| 27 February 2026        | 2,496,314.50                                                           | 1,505,357.15                                                             | 189,142.91                                                     | 4,345,137.21                                                           | 2,140,580.60                                                             |
| 06 March 2026           | 2,532,880.89                                                           | 1,509,297.35                                                             | 186,636.34                                                     | 4,422,162.91                                                           | 2,166,950.90                                                             |
| 13 March 2026           | 2,550,076.32                                                           | 1,389,598.30                                                             | 200,139.26                                                     | 4,387,855.57                                                           | 1,898,347.43                                                             |
| 20 March 2026           | 2,527,437.53                                                           | 1,373,973.00                                                             | 195,309.29                                                     | 4,307,719.75                                                           | 1,899,384.91                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|                         | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 26 September 2025       | 127,314.37                                                      | 858,048.34                                                              | 1,352,296.22                                                              | 30,045.09                                                        | 106,390.93                                                               |
| 03 October 2025         | 93,842.61                                                       | 809,803.04                                                              | 1,138,638.98                                                              | 22,465.19                                                        | 99,618.27                                                                |
| 10 October 2025         | 88,492.43                                                       | 798,253.50                                                              | 1,176,107.71                                                              | 20,379.47                                                        | 97,329.87                                                                |
| 17 October 2025         | 87,463.35                                                       | 809,223.20                                                              | 1,194,734.61                                                              | 20,174.34                                                        | 99,266.03                                                                |
| 24 October 2025         | 84,362.61                                                       | 805,788.28                                                              | 1,199,859.68                                                              | 19,181.93                                                        | 97,433.13                                                                |
| 31 October 2025         | 83,645.43                                                       | 830,300.48                                                              | 1,167,893.27                                                              | 19,348.99                                                        | 97,514.29                                                                |
| 07 November 2025        | 81,767.60                                                       | 842,435.18                                                              | 1,171,869.97                                                              | 19,035.29                                                        | 99,520.25                                                                |
| 14 November 2025        | 82,273.89                                                       | 857,636.53                                                              | 1,161,040.78                                                              | 18,953.31                                                        | 102,335.78                                                               |
| 21 November 2025        | 80,318.81                                                       | 883,873.84                                                              | 1,152,140.45                                                              | 18,449.05                                                        | 105,047.20                                                               |
| 28 November 2025        | 76,999.22                                                       | 890,818.77                                                              | 1,134,746.65                                                              | 16,745.37                                                        | 113,201.21                                                               |
| 05 December 2025        | 75,747.84                                                       | 907,907.57                                                              | 1,125,101.92                                                              | 16,606.47                                                        | 114,211.93                                                               |
| 12 December 2025        | 72,521.44                                                       | 969,534.83                                                              | 1,121,084.33                                                              | 15,624.67                                                        | 122,116.18                                                               |
| 19 December 2025        | 71,032.11                                                       | 820,360.69                                                              | 1,102,751.43                                                              | 15,381.29                                                        | 100,388.54                                                               |
| 24 December 2025        | 68,854.40                                                       | 815,189.19                                                              | 1,100,277.46                                                              | 15,055.38                                                        | 99,058.77                                                                |
| 02 January 2026         | 69,538.82                                                       | 829,387.93                                                              | 1,104,605.46                                                              | 15,282.14                                                        | 100,668.46                                                               |
| 09 January 2026         | 69,259.86                                                       | 844,804.28                                                              | 1,116,996.29                                                              | 15,299.46                                                        | 102,134.35                                                               |
| 16 January 2026         | 70,117.55                                                       | 847,790.41                                                              | 1,124,681.95                                                              | 15,480.16                                                        | 103,682.54                                                               |
| 23 January 2026         | 70,542.79                                                       | 862,032.06                                                              | 1,135,091.25                                                              | 15,969.89                                                        | 106,334.10                                                               |
| 30 January 2026         | 66,237.69                                                       | 889,797.74                                                              | 1,173,638.77                                                              | 14,281.32                                                        | 108,165.87                                                               |
| 06 February 2026        | 67,406.82                                                       | 894,883.39                                                              | 1,176,184.59                                                              | 14,589.35                                                        | 109,591.42                                                               |
| 13 February 2026        | 68,829.11                                                       | 929,452.72                                                              | 1,180,276.72                                                              | 14,665.56                                                        | 115,705.08                                                               |
| 20 February 2026        | 68,617.83                                                       | 934,517.29                                                              | 1,170,722.60                                                              | 14,640.89                                                        | 118,658.17                                                               |
| 27 February 2026        | 68,623.82                                                       | 968,013.92                                                              | 1,171,139.55                                                              | 14,667.70                                                        | 115,922.49                                                               |
| 06 March 2026           | 68,560.77                                                       | 989,636.86                                                              | 1,184,533.33                                                              | 14,497.71                                                        | 118,311.99                                                               |
| 13 March 2026           | 69,477.24                                                       | 948,297.31                                                              | 936,663.32                                                                | 14,889.87                                                        | 101,244.63                                                               |
| 20 March 2026           | 67,737.48                                                       | 777,629.78                                                              | 927,001.81                                                                | 14,776.56                                                        | 89,719.31                                                                |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|                         | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 26 September 2025       | 203,029.94                                                                 | 16,765.07                                                        | 48,659.67                                                                | 241,757.91                                                                 | 14,992.02                                                     |
| 03 October 2025         | 171,403.92                                                                 | 10,106.25                                                        | 42,723.75                                                                | 201,460.18                                                                 | 10,735.17                                                     |
| 10 October 2025         | 175,275.52                                                                 | 8,964.55                                                         | 41,121.65                                                                | 199,686.67                                                                 | 9,959.65                                                      |
| 17 October 2025         | 177,715.29                                                                 | 8,733.85                                                         | 41,314.68                                                                | 201,099.71                                                                 | 9,870.64                                                      |
| 24 October 2025         | 177,929.10                                                                 | 8,731.95                                                         | 38,923.35                                                                | 199,790.40                                                                 | 9,201.42                                                      |
| 31 October 2025         | 166,051.59                                                                 | 8,778.63                                                         | 39,364.27                                                                | 196,132.77                                                                 | 9,153.49                                                      |
| 07 November 2025        | 167,593.36                                                                 | 8,667.91                                                         | 38,632.46                                                                | 194,571.59                                                                 | 9,016.13                                                      |
| 14 November 2025        | 166,926.49                                                                 | 8,673.64                                                         | 39,353.64                                                                | 194,477.12                                                                 | 9,013.66                                                      |
| 21 November 2025        | 165,532.34                                                                 | 8,406.55                                                         | 38,450.70                                                                | 193,190.81                                                                 | 8,774.91                                                      |
| 28 November 2025        | 165,431.15                                                                 | 7,501.72                                                         | 39,451.22                                                                | 191,265.59                                                                 | 7,682.76                                                      |
| 05 December 2025        | 163,563.63                                                                 | 7,533.77                                                         | 38,782.04                                                                | 192,491.05                                                                 | 7,561.39                                                      |
| 12 December 2025        | 165,193.25                                                                 | 7,266.74                                                         | 41,513.16                                                                | 191,054.65                                                                 | 6,883.09                                                      |
| 19 December 2025        | 154,182.45                                                                 | 7,030.72                                                         | 40,190.80                                                                | 189,693.40                                                                 | 6,788.64                                                      |
| 24 December 2025        | 155,054.98                                                                 | 6,977.84                                                         | 40,337.92                                                                | 190,791.32                                                                 | 6,529.89                                                      |
| 02 January 2026         | 157,251.39                                                                 | 6,983.31                                                         | 40,224.81                                                                | 191,129.53                                                                 | 6,547.98                                                      |
| 09 January 2026         | 161,135.30                                                                 | 7,017.81                                                         | 40,352.03                                                                | 192,216.11                                                                 | 6,542.49                                                      |
| 16 January 2026         | 160,816.80                                                                 | 7,003.65                                                         | 40,627.15                                                                | 191,310.93                                                                 | 6,490.82                                                      |
| 23 January 2026         | 168,324.21                                                                 | 6,768.30                                                         | 40,673.91                                                                | 191,444.30                                                                 | 6,554.82                                                      |
| 30 January 2026         | 167,724.16                                                                 | 5,955.29                                                         | 41,818.33                                                                | 195,348.21                                                                 | 5,418.99                                                      |
| 06 February 2026        | 166,538.22                                                                 | 5,900.55                                                         | 41,738.45                                                                | 193,553.33                                                                 | 5,345.14                                                      |
| 13 February 2026        | 171,520.67                                                                 | 6,112.84                                                         | 42,431.77                                                                | 196,247.86                                                                 | 5,418.73                                                      |
| 20 February 2026        | 171,738.56                                                                 | 6,275.16                                                         | 42,740.59                                                                | 198,181.32                                                                 | 5,527.23                                                      |
| 27 February 2026        | 174,412.76                                                                 | 6,105.78                                                         | 42,849.74                                                                | 197,118.92                                                                 | 5,514.33                                                      |
| 06 March 2026           | 179,255.01                                                                 | 6,015.23                                                         | 42,287.72                                                                | 198,240.74                                                                 | 5,486.45                                                      |
| 13 March 2026           | 160,857.33                                                                 | 6,078.66                                                         | 33,459.48                                                                | 154,638.11                                                                 | 5,366.24                                                      |
| 20 March 2026           | 152,237.47                                                                 | 5,947.13                                                         | 33,052.96                                                                | 154,404.49                                                                 | 5,293.38                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 26 September 2025       | 54,871.39                                                             | 262,065.98                                                              | 689,684                                 | 23,232                                       | 356,523                                                 |
| 03 October 2025         | 54,444.18                                                             | 206,913.49                                                              | 639,272                                 | 16,671                                       | 349,915                                                 |
| 10 October 2025         | 53,867.38                                                             | 210,212.10                                                              | 641,369                                 | 15,914                                       | 346,213                                                 |
| 17 October 2025         | 54,189.42                                                             | 209,218.69                                                              | 644,730                                 | 15,859                                       | 347,433                                                 |
| 24 October 2025         | 52,058.45                                                             | 208,680.27                                                              | 642,788                                 | 15,724                                       | 348,301                                                 |
| 31 October 2025         | 48,103.21                                                             | 201,169.16                                                              | 641,664                                 | 15,644                                       | 351,834                                                 |
| 07 November 2025        | 47,227.15                                                             | 199,108.23                                                              | 643,992                                 | 15,459                                       | 355,022                                                 |
| 14 November 2025        | 47,591.63                                                             | 199,158.27                                                              | 646,561                                 | 15,387                                       | 358,940                                                 |
| 21 November 2025        | 47,436.10                                                             | 200,976.06                                                              | 656,315                                 | 15,269                                       | 369,358                                                 |
| 28 November 2025        | 48,096.66                                                             | 194,131.92                                                              | 654,795                                 | 15,207                                       | 368,715                                                 |
| 05 December 2025        | 48,479.46                                                             | 193,584.28                                                              | 651,961                                 | 15,077                                       | 367,635                                                 |
| 12 December 2025        | 63,207.36                                                             | 196,656.72                                                              | 650,222                                 | 14,449                                       | 371,561                                                 |
| 19 December 2025        | 60,862.35                                                             | 193,952.42                                                              | 642,908                                 | 14,141                                       | 366,314                                                 |
| 24 December 2025        | 61,327.00                                                             | 192,296.15                                                              | 638,464                                 | 14,101                                       | 362,243                                                 |
| 02 January 2026         | 61,347.12                                                             | 194,493.12                                                              | 640,027                                 | 14,209                                       | 363,564                                                 |
| 09 January 2026         | 61,702.08                                                             | 196,199.55                                                              | 648,848                                 | 14,084                                       | 369,864                                                 |
| 16 January 2026         | 62,524.78                                                             | 198,235.74                                                              | 648,264                                 | 14,112                                       | 367,927                                                 |
| 23 January 2026         | 63,124.23                                                             | 195,153.66                                                              | 656,187                                 | 14,110                                       | 373,479                                                 |
| 30 January 2026         | 62,874.77                                                             | 195,312.87                                                              | 656,331                                 | 13,734                                       | 375,752                                                 |
| 06 February 2026        | 62,437.04                                                             | 194,849.59                                                              | 661,522                                 | 13,776                                       | 379,329                                                 |
| 13 February 2026        | 62,936.91                                                             | 196,316.51                                                              | 666,050                                 | 13,836                                       | 383,070                                                 |
| 20 February 2026        | 63,148.29                                                             | 197,010.57                                                              | 664,779                                 | 13,809                                       | 382,236                                                 |
| 27 February 2026        | 62,776.19                                                             | 198,922.39                                                              | 663,186                                 | 13,736                                       | 380,874                                                 |
| 06 March 2026           | 63,396.81                                                             | 202,651.62                                                              | 657,205                                 | 13,547                                       | 384,352                                                 |
| 13 March 2026           | 52,172.25                                                             | 154,849.18                                                              | 617,734                                 | 13,540                                       | 367,435                                                 |
| 20 March 2026           | 49,403.99                                                             | 153,189.14                                                              | 615,289                                 | 13,442                                       | 364,628                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |
| 26 September 2025       | 309,930                                             | 18,157                                                        | 270,869                                                               | 260,007                                                                 | 5,075                                                             |
| 03 October 2025         | 272,686                                             | 14,311                                                        | 271,860                                                               | 219,100                                                                 | 2,360                                                             |
| 10 October 2025         | 279,243                                             | 13,565                                                        | 269,261                                                               | 226,158                                                                 | 2,349                                                             |
| 17 October 2025         | 281,439                                             | 13,864                                                        | 270,312                                                               | 229,239                                                                 | 1,995                                                             |
| 24 October 2025         | 278,763                                             | 13,727                                                        | 270,828                                                               | 227,475                                                                 | 1,997                                                             |
| 31 October 2025         | 274,186                                             | 13,672                                                        | 274,714                                                               | 223,237                                                                 | 1,972                                                             |
| 07 November 2025        | 273,511                                             | 13,493                                                        | 276,132                                                               | 223,032                                                                 | 1,966                                                             |
| 14 November 2025        | 272,234                                             | 13,401                                                        | 279,616                                                               | 221,593                                                                 | 1,986                                                             |
| 21 November 2025        | 271,688                                             | 13,411                                                        | 282,421                                                               | 220,534                                                                 | 1,858                                                             |
| 28 November 2025        | 270,873                                             | 13,374                                                        | 282,399                                                               | 220,354                                                                 | 1,833                                                             |
| 05 December 2025        | 269,250                                             | 13,348                                                        | 282,368                                                               | 219,268                                                                 | 1,729                                                             |
| 12 December 2025        | 264,213                                             | 12,730                                                        | 284,135                                                               | 214,535                                                                 | 1,719                                                             |
| 19 December 2025        | 262,454                                             | 12,461                                                        | 280,157                                                               | 213,669                                                                 | 1,680                                                             |
| 24 December 2025        | 262,120                                             | 12,433                                                        | 277,620                                                               | 213,643                                                                 | 1,668                                                             |
| 02 January 2026         | 262,255                                             | 12,538                                                        | 278,716                                                               | 214,172                                                                 | 1,671                                                             |
| 09 January 2026         | 264,901                                             | 12,418                                                        | 284,092                                                               | 216,559                                                                 | 1,666                                                             |
| 16 January 2026         | 266,226                                             | 12,455                                                        | 282,119                                                               | 217,725                                                                 | 1,657                                                             |
| 23 January 2026         | 268,599                                             | 12,446                                                        | 285,312                                                               | 220,144                                                                 | 1,664                                                             |
| 30 January 2026         | 266,846                                             | 12,082                                                        | 288,564                                                               | 218,299                                                                 | 1,652                                                             |
| 06 February 2026        | 268,418                                             | 12,141                                                        | 291,881                                                               | 219,902                                                                 | 1,635                                                             |
| 13 February 2026        | 269,144                                             | 12,183                                                        | 294,831                                                               | 220,791                                                                 | 1,653                                                             |
| 20 February 2026        | 268,735                                             | 12,157                                                        | 294,357                                                               | 220,935                                                                 | 1,652                                                             |
| 27 February 2026        | 268,576                                             | 12,099                                                        | 292,750                                                               | 221,052                                                                 | 1,637                                                             |
| 06 March 2026           | 259,306                                             | 11,921                                                        | 296,146                                                               | 213,177                                                                 | 1,626                                                             |
| 13 March 2026           | 236,759                                             | 12,010                                                        | 280,147                                                               | 195,148                                                                 | 1,530                                                             |
| 20 March 2026           | 237,220                                             | 12,049                                                        | 281,768                                                               | 196,215                                                                 | 1,393                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                         | By Product and Currency                                                   |                                                                             |                                                 |                                                         |                                                           |
|                         | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |
| As At                   |                                                                           |                                                                             |                                                 |                                                         |                                                           |
| 26 September 2025       | 85,655                                                                    | 49,923                                                                      | 4,922                                           | 15,719                                                  | 180,899                                                   |
| 03 October 2025         | 78,056                                                                    | 53,587                                                                      | 1,392                                           | 14,069                                                  | 156,734                                                   |
| 10 October 2025         | 76,952                                                                    | 53,085                                                                      | 1,320                                           | 13,811                                                  | 161,183                                                   |
| 17 October 2025         | 77,121                                                                    | 52,200                                                                      | 1,217                                           | 13,992                                                  | 161,820                                                   |
| 24 October 2025         | 77,474                                                                    | 51,288                                                                      | 1,206                                           | 13,899                                                  | 162,744                                                   |
| 31 October 2025         | 77,120                                                                    | 50,949                                                                      | 1,176                                           | 13,823                                                  | 161,700                                                   |
| 07 November 2025        | 78,890                                                                    | 50,480                                                                      | 1,159                                           | 13,708                                                  | 160,114                                                   |
| 14 November 2025        | 79,325                                                                    | 50,641                                                                      | 1,147                                           | 13,664                                                  | 159,678                                                   |
| 21 November 2025        | 86,937                                                                    | 51,154                                                                      | 1,129                                           | 14,122                                                  | 158,715                                                   |
| 28 November 2025        | 86,316                                                                    | 50,519                                                                      | 1,100                                           | 14,461                                                  | 157,882                                                   |
| 05 December 2025        | 85,267                                                                    | 49,982                                                                      | 1,081                                           | 14,444                                                  | 157,402                                                   |
| 12 December 2025        | 87,426                                                                    | 49,678                                                                      | 1,053                                           | 15,569                                                  | 156,409                                                   |
| 19 December 2025        | 86,158                                                                    | 48,785                                                                      | 1,047                                           | 15,383                                                  | 154,763                                                   |
| 24 December 2025        | 84,624                                                                    | 48,477                                                                      | 1,036                                           | 15,378                                                  | 154,562                                                   |
| 02 January 2026         | 84,848                                                                    | 48,083                                                                      | 1,031                                           | 15,430                                                  | 154,371                                                   |
| 09 January 2026         | 85,773                                                                    | 48,342                                                                      | 1,022                                           | 15,565                                                  | 155,560                                                   |
| 16 January 2026         | 85,808                                                                    | 48,501                                                                      | 1,019                                           | 15,673                                                  | 156,433                                                   |
| 23 January 2026         | 88,167                                                                    | 48,455                                                                      | 1,015                                           | 15,746                                                  | 157,145                                                   |
| 30 January 2026         | 87,188                                                                    | 48,547                                                                      | 1,010                                           | 15,858                                                  | 157,119                                                   |
| 06 February 2026        | 87,448                                                                    | 48,516                                                                      | 1,004                                           | 15,819                                                  | 157,809                                                   |
| 13 February 2026        | 88,239                                                                    | 48,353                                                                      | 1,010                                           | 14,925                                                  | 159,090                                                   |
| 20 February 2026        | 87,879                                                                    | 47,800                                                                      | 1,008                                           | 14,895                                                  | 158,707                                                   |
| 27 February 2026        | 88,125                                                                    | 47,525                                                                      | 1,003                                           | 15,047                                                  | 156,737                                                   |
| 06 March 2026           | 88,206                                                                    | 46,129                                                                      | 1,005                                           | 14,703                                                  | 151,282                                                   |
| 13 March 2026           | 87,288                                                                    | 41,611                                                                      | 872                                             | 14,311                                                  | 140,842                                                   |
| 20 March 2026           | 82,861                                                                    | 41,005                                                                      | 864                                             | 14,348                                                  | 141,807                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 26 September 2025       | 0                                                     | 120,775                                                       | 199                                                             | 156                                                   | 22,894                                                        |
| 03 October 2025         | 35                                                    | 125,348                                                       | 209                                                             | 109                                                   | 22,315                                                        |
| 10 October 2025         | 35                                                    | 126,863                                                       | 210                                                             | 108                                                   | 22,189                                                        |
| 17 October 2025         | 41                                                    | 125,945                                                       | 226                                                             | 106                                                   | 22,158                                                        |
| 24 October 2025         | 44                                                    | 126,434                                                       | 256                                                             | 101                                                   | 21,991                                                        |
| 31 October 2025         | 45                                                    | 129,350                                                       | 275                                                             | 100                                                   | 21,289                                                        |
| 07 November 2025        | 47                                                    | 130,855                                                       | 286                                                             | 100                                                   | 20,969                                                        |
| 14 November 2025        | 40                                                    | 131,199                                                       | 303                                                             | 96                                                    | 20,772                                                        |
| 21 November 2025        | 32                                                    | 138,785                                                       | 149                                                             | 96                                                    | 20,759                                                        |
| 28 November 2025        | 32                                                    | 140,284                                                       | 170                                                             | 96                                                    | 20,327                                                        |
| 05 December 2025        | 28                                                    | 138,560                                                       | 214                                                             | 90                                                    | 19,984                                                        |
| 12 December 2025        | 18                                                    | 139,560                                                       | 232                                                             | 93                                                    | 19,614                                                        |
| 19 December 2025        | 10                                                    | 136,863                                                       | 269                                                             | 87                                                    | 19,271                                                        |
| 24 December 2025        | 10                                                    | 135,385                                                       | 289                                                             | 87                                                    | 19,359                                                        |
| 02 January 2026         | 10                                                    | 135,946                                                       | 333                                                             | 83                                                    | 19,193                                                        |
| 09 January 2026         | 10                                                    | 139,143                                                       | 343                                                             | 82                                                    | 19,188                                                        |
| 16 January 2026         | 10                                                    | 137,301                                                       | 379                                                             | 81                                                    | 19,186                                                        |
| 23 January 2026         | 10                                                    | 140,371                                                       | 404                                                             | 76                                                    | 19,088                                                        |
| 30 January 2026         | 10                                                    | 142,214                                                       | 442                                                             | 72                                                    | 19,039                                                        |
| 06 February 2026        | 10                                                    | 143,822                                                       | 450                                                             | 69                                                    | 18,932                                                        |
| 13 February 2026        | 11                                                    | 146,343                                                       | 468                                                             | 80                                                    | 19,296                                                        |
| 20 February 2026        | 11                                                    | 145,638                                                       | 472                                                             | 76                                                    | 19,285                                                        |
| 27 February 2026        | 11                                                    | 147,323                                                       | 483                                                             | 68                                                    | 18,696                                                        |
| 06 March 2026           | 11                                                    | 149,240                                                       | 513                                                             | 67                                                    | 18,386                                                        |
| 13 March 2026           | 11                                                    | 150,744                                                       | 604                                                             | 48                                                    | 3,917                                                         |
| 20 March 2026           | 8                                                     | 148,133                                                       | 653                                                             | 48                                                    | 3,902                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 26 September 2025       | 3,852                                                           | 20                                                    | 243                                                           | 2,591                                                           | 632                                                |
| 03 October 2025         | 3,441                                                           | 7                                                     | 230                                                           | 2,212                                                           | 552                                                |
| 10 October 2025         | 3,493                                                           | 7                                                     | 206                                                           | 2,191                                                           | 482                                                |
| 17 October 2025         | 3,530                                                           | 7                                                     | 228                                                           | 2,203                                                           | 480                                                |
| 24 October 2025         | 3,502                                                           | 7                                                     | 223                                                           | 2,242                                                           | 480                                                |
| 31 October 2025         | 3,520                                                           | 7                                                     | 224                                                           | 2,258                                                           | 474                                                |
| 07 November 2025        | 3,472                                                           | 7                                                     | 221                                                           | 2,290                                                           | 472                                                |
| 14 November 2025        | 3,465                                                           | 7                                                     | 220                                                           | 2,271                                                           | 465                                                |
| 21 November 2025        | 3,448                                                           | 7                                                     | 220                                                           | 2,331                                                           | 464                                                |
| 28 November 2025        | 3,428                                                           | 7                                                     | 216                                                           | 2,341                                                           | 464                                                |
| 05 December 2025        | 3,315                                                           | 7                                                     | 211                                                           | 2,335                                                           | 462                                                |
| 12 December 2025        | 3,170                                                           | 7                                                     | 216                                                           | 2,265                                                           | 458                                                |
| 19 December 2025        | 3,042                                                           | 7                                                     | 200                                                           | 2,198                                                           | 455                                                |
| 24 December 2025        | 2,868                                                           | 7                                                     | 200                                                           | 2,196                                                           | 455                                                |
| 02 January 2026         | 2,808                                                           | 7                                                     | 199                                                           | 2,184                                                           | 453                                                |
| 09 January 2026         | 2,825                                                           | 7                                                     | 201                                                           | 2,215                                                           | 453                                                |
| 16 January 2026         | 2,808                                                           | 7                                                     | 200                                                           | 2,217                                                           | 452                                                |
| 23 January 2026         | 2,759                                                           | 7                                                     | 197                                                           | 2,214                                                           | 452                                                |
| 30 January 2026         | 2,736                                                           | 7                                                     | 195                                                           | 2,246                                                           | 450                                                |
| 06 February 2026        | 2,700                                                           | 7                                                     | 187                                                           | 2,297                                                           | 447                                                |
| 13 February 2026        | 2,764                                                           | 7                                                     | 188                                                           | 2,283                                                           | 447                                                |
| 20 February 2026        | 2,604                                                           | 7                                                     | 193                                                           | 2,305                                                           | 444                                                |
| 27 February 2026        | 2,318                                                           | 7                                                     | 187                                                           | 2,299                                                           | 442                                                |
| 06 March 2026           | 2,389                                                           | 7                                                     | 174                                                           | 2,399                                                           | 440                                                |
| 13 March 2026           | 1,640                                                           | 7                                                     | 160                                                           | 2,203                                                           | 617                                                |
| 20 March 2026           | 1,659                                                           | 7                                                     | 154                                                           | 2,214                                                           | 614                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|-------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|
| As At                   |                                                               |                                                                 |                                                       |                                                               |                                                                 |
|                         | Number of Outstanding<br>Trades / JPY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / JPY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / HKD / Basis<br>Swap | Number of Outstanding<br>Trades / HKD / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / HKD / Overnight<br>Index Swap |
| 26 September 2025       | 2,714                                                         | 43,051                                                          | 8,006                                                 | 81,980                                                        | 100                                                             |
| 03 October 2025         | 2,136                                                         | 40,851                                                          | 7,052                                                 | 78,648                                                        | 118                                                             |
| 10 October 2025         | 2,211                                                         | 41,673                                                          | 6,937                                                 | 77,647                                                        | 130                                                             |
| 17 October 2025         | 2,267                                                         | 42,492                                                          | 6,975                                                 | 79,199                                                        | 130                                                             |
| 24 October 2025         | 2,285                                                         | 40,550                                                          | 7,057                                                 | 80,951                                                        | 130                                                             |
| 31 October 2025         | 2,328                                                         | 38,186                                                          | 7,032                                                 | 81,310                                                        | 127                                                             |
| 07 November 2025        | 2,261                                                         | 38,625                                                          | 6,916                                                 | 80,692                                                        | 127                                                             |
| 14 November 2025        | 2,274                                                         | 37,219                                                          | 6,856                                                 | 80,757                                                        | 123                                                             |
| 21 November 2025        | 2,288                                                         | 37,124                                                          | 6,855                                                 | 83,224                                                        | 118                                                             |
| 28 November 2025        | 2,293                                                         | 37,339                                                          | 6,835                                                 | 80,573                                                        | 114                                                             |
| 05 December 2025        | 2,306                                                         | 37,419                                                          | 6,833                                                 | 82,039                                                        | 114                                                             |
| 12 December 2025        | 2,277                                                         | 36,559                                                          | 6,788                                                 | 82,989                                                        | 119                                                             |
| 19 December 2025        | 2,225                                                         | 36,583                                                          | 6,553                                                 | 83,487                                                        | 118                                                             |
| 24 December 2025        | 2,219                                                         | 36,803                                                          | 6,608                                                 | 81,842                                                        | 121                                                             |
| 02 January 2026         | 2,229                                                         | 36,934                                                          | 6,718                                                 | 82,300                                                        | 125                                                             |
| 09 January 2026         | 2,225                                                         | 37,404                                                          | 6,587                                                 | 82,898                                                        | 126                                                             |
| 16 January 2026         | 2,241                                                         | 37,220                                                          | 6,559                                                 | 83,164                                                        | 126                                                             |
| 23 January 2026         | 2,229                                                         | 37,797                                                          | 6,589                                                 | 85,752                                                        | 126                                                             |
| 30 January 2026         | 2,242                                                         | 37,966                                                          | 6,618                                                 | 85,762                                                        | 127                                                             |
| 06 February 2026        | 2,244                                                         | 38,168                                                          | 6,637                                                 | 86,318                                                        | 125                                                             |
| 13 February 2026        | 2,272                                                         | 37,714                                                          | 6,663                                                 | 86,102                                                        | 120                                                             |
| 20 February 2026        | 2,282                                                         | 37,316                                                          | 6,623                                                 | 85,872                                                        | 116                                                             |
| 27 February 2026        | 2,407                                                         | 37,931                                                          | 6,578                                                 | 86,451                                                        | 120                                                             |
| 06 March 2026           | 2,375                                                         | 37,490                                                          | 6,377                                                 | 86,726                                                        | 124                                                             |
| 13 March 2026           | 2,123                                                         | 26,059                                                          | 6,170                                                 | 84,670                                                        | 117                                                             |
| 20 March 2026           | 2,114                                                         | 25,079                                                          | 6,090                                                 | 84,297                                                        | 117                                                             |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
| As At                   | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| 26 September 2025       | 9,496                                                    | 112,199                                                          | 79,238                                                             | 5,247                                                        | 85,984                                                               |
| 03 October 2025         | 7,525                                                    | 107,171                                                          | 69,123                                                             | 4,045                                                        | 88,571                                                               |
| 10 October 2025         | 7,026                                                    | 103,287                                                          | 70,365                                                             | 3,942                                                        | 88,114                                                               |
| 17 October 2025         | 7,034                                                    | 103,645                                                          | 71,039                                                             | 3,901                                                        | 88,823                                                               |
| 24 October 2025         | 6,831                                                    | 102,519                                                          | 69,341                                                             | 3,948                                                        | 88,943                                                               |
| 31 October 2025         | 6,812                                                    | 103,512                                                          | 68,122                                                             | 3,947                                                        | 89,451                                                               |
| 07 November 2025        | 6,760                                                    | 106,317                                                          | 68,599                                                             | 3,881                                                        | 89,735                                                               |
| 14 November 2025        | 6,778                                                    | 110,055                                                          | 69,177                                                             | 3,831                                                        | 89,592                                                               |
| 21 November 2025        | 6,688                                                    | 109,961                                                          | 69,805                                                             | 3,823                                                        | 91,765                                                               |
| 28 November 2025        | 6,675                                                    | 110,562                                                          | 69,601                                                             | 3,799                                                        | 91,340                                                               |
| 05 December 2025        | 6,577                                                    | 110,092                                                          | 68,453                                                             | 3,756                                                        | 90,549                                                               |
| 12 December 2025        | 6,033                                                    | 111,337                                                          | 65,461                                                             | 3,526                                                        | 90,235                                                               |
| 19 December 2025        | 5,983                                                    | 108,887                                                          | 65,482                                                             | 3,440                                                        | 90,624                                                               |
| 24 December 2025        | 5,900                                                    | 107,862                                                          | 65,283                                                             | 3,423                                                        | 89,928                                                               |
| 02 January 2026         | 5,907                                                    | 108,268                                                          | 65,502                                                             | 3,433                                                        | 90,029                                                               |
| 09 January 2026         | 5,924                                                    | 110,646                                                          | 66,430                                                             | 3,374                                                        | 90,840                                                               |
| 16 January 2026         | 5,985                                                    | 110,162                                                          | 67,045                                                             | 3,355                                                        | 90,548                                                               |
| 23 January 2026         | 5,962                                                    | 110,098                                                          | 68,155                                                             | 3,370                                                        | 91,761                                                               |
| 30 January 2026         | 5,568                                                    | 110,443                                                          | 66,211                                                             | 3,384                                                        | 91,689                                                               |
| 06 February 2026        | 5,604                                                    | 112,009                                                          | 66,871                                                             | 3,443                                                        | 91,837                                                               |
| 13 February 2026        | 5,620                                                    | 113,945                                                          | 66,706                                                             | 3,488                                                        | 92,133                                                               |
| 20 February 2026        | 5,642                                                    | 114,072                                                          | 67,216                                                             | 3,471                                                        | 91,397                                                               |
| 27 February 2026        | 5,628                                                    | 110,764                                                          | 68,690                                                             | 3,446                                                        | 90,179                                                               |
| 06 March 2026           | 5,642                                                    | 112,749                                                          | 65,111                                                             | 3,444                                                        | 89,622                                                               |
| 13 March 2026           | 5,816                                                    | 111,512                                                          | 65,297                                                             | 3,326                                                        | 88,003                                                               |
| 20 March 2026           | 5,812                                                    | 111,681                                                          | 65,693                                                             | 3,283                                                        | 89,857                                                               |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |
| 26 September 2025       | 56,863                                                                 | 4,336                                                         | 57,628                                                                | 47,166                                                                  | 7,692                                                         |
| 03 October 2025         | 52,784                                                                 | 3,195                                                         | 55,384                                                                | 41,130                                                                  | 5,286                                                         |
| 10 October 2025         | 54,318                                                                 | 3,090                                                         | 54,324                                                                | 41,510                                                                  | 5,071                                                         |
| 17 October 2025         | 54,918                                                                 | 3,125                                                         | 54,173                                                                | 41,748                                                                  | 5,032                                                         |
| 24 October 2025         | 53,643                                                                 | 3,082                                                         | 54,042                                                                | 41,036                                                                  | 4,964                                                         |
| 31 October 2025         | 53,739                                                                 | 3,056                                                         | 54,503                                                                | 40,461                                                                  | 4,942                                                         |
| 07 November 2025        | 53,820                                                                 | 3,032                                                         | 54,969                                                                | 40,386                                                                  | 4,879                                                         |
| 14 November 2025        | 53,877                                                                 | 3,041                                                         | 55,048                                                                | 40,051                                                                  | 4,865                                                         |
| 21 November 2025        | 53,853                                                                 | 3,028                                                         | 58,011                                                                | 39,778                                                                  | 4,841                                                         |
| 28 November 2025        | 53,956                                                                 | 3,017                                                         | 57,946                                                                | 39,841                                                                  | 4,832                                                         |
| 05 December 2025        | 54,140                                                                 | 3,001                                                         | 56,625                                                                | 40,082                                                                  | 4,824                                                         |
| 12 December 2025        | 52,688                                                                 | 2,976                                                         | 56,672                                                                | 39,367                                                                  | 4,644                                                         |
| 19 December 2025        | 52,378                                                                 | 2,814                                                         | 58,319                                                                | 39,898                                                                  | 4,610                                                         |
| 24 December 2025        | 52,169                                                                 | 2,822                                                         | 58,380                                                                | 40,170                                                                  | 4,647                                                         |
| 02 January 2026         | 52,156                                                                 | 2,901                                                         | 58,424                                                                | 40,211                                                                  | 4,666                                                         |
| 09 January 2026         | 52,381                                                                 | 2,857                                                         | 59,178                                                                | 40,611                                                                  | 4,658                                                         |
| 16 January 2026         | 52,454                                                                 | 2,871                                                         | 58,968                                                                | 41,272                                                                  | 4,677                                                         |
| 23 January 2026         | 53,011                                                                 | 2,896                                                         | 59,136                                                                | 41,535                                                                  | 4,638                                                         |
| 30 January 2026         | 52,732                                                                 | 2,971                                                         | 59,353                                                                | 41,171                                                                  | 4,465                                                         |
| 06 February 2026        | 52,961                                                                 | 2,927                                                         | 60,219                                                                | 41,209                                                                  | 4,484                                                         |
| 13 February 2026        | 53,356                                                                 | 2,890                                                         | 60,474                                                                | 41,105                                                                  | 4,517                                                         |
| 20 February 2026        | 52,651                                                                 | 2,892                                                         | 60,251                                                                | 40,825                                                                  | 4,495                                                         |
| 27 February 2026        | 51,988                                                                 | 2,877                                                         | 60,251                                                                | 40,382                                                                  | 4,473                                                         |
| 06 March 2026           | 49,534                                                                 | 2,770                                                         | 60,593                                                                | 38,339                                                                  | 4,397                                                         |
| 13 March 2026           | 48,044                                                                 | 2,824                                                         | 59,564                                                                | 36,624                                                                  | 4,472                                                         |
| 20 March 2026           | 48,074                                                                 | 2,858                                                         | 60,773                                                                | 37,081                                                                  | 4,388                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 26 September 2025       | 140,504                                                               | 109,591                                                                 | 3,568                                                          | 55,785                                                                 | 66,381                                                                   |
| 03 October 2025         | 137,190                                                               | 95,291                                                                  | 2,390                                                          | 53,060                                                                 | 56,904                                                                   |
| 10 October 2025         | 136,206                                                               | 97,557                                                                  | 2,235                                                          | 51,950                                                                 | 58,677                                                                   |
| 17 October 2025         | 135,658                                                               | 98,028                                                                  | 2,226                                                          | 52,970                                                                 | 59,309                                                                   |
| 24 October 2025         | 136,318                                                               | 97,149                                                                  | 2,189                                                          | 53,507                                                                 | 59,532                                                                   |
| 31 October 2025         | 138,378                                                               | 95,879                                                                  | 2,166                                                          | 54,536                                                                 | 57,885                                                                   |
| 07 November 2025        | 139,413                                                               | 95,655                                                                  | 2,147                                                          | 55,728                                                                 | 58,031                                                                   |
| 14 November 2025        | 141,634                                                               | 95,330                                                                  | 2,135                                                          | 56,991                                                                 | 57,521                                                                   |
| 21 November 2025        | 145,699                                                               | 95,806                                                                  | 2,105                                                          | 58,139                                                                 | 57,201                                                                   |
| 28 November 2025        | 145,483                                                               | 95,360                                                                  | 2,098                                                          | 58,105                                                                 | 56,833                                                                   |
| 05 December 2025        | 145,217                                                               | 94,547                                                                  | 2,063                                                          | 58,727                                                                 | 55,693                                                                   |
| 12 December 2025        | 146,637                                                               | 91,951                                                                  | 1,959                                                          | 60,398                                                                 | 55,236                                                                   |
| 19 December 2025        | 147,189                                                               | 91,245                                                                  | 1,944                                                          | 54,200                                                                 | 54,439                                                                   |
| 24 December 2025        | 144,782                                                               | 90,755                                                                  | 1,907                                                          | 53,476                                                                 | 54,445                                                                   |
| 02 January 2026         | 145,276                                                               | 90,645                                                                  | 1,906                                                          | 54,025                                                                 | 54,560                                                                   |
| 09 January 2026         | 148,101                                                               | 91,631                                                                  | 1,893                                                          | 55,398                                                                 | 55,232                                                                   |
| 16 January 2026         | 146,827                                                               | 91,789                                                                  | 1,903                                                          | 55,408                                                                 | 55,457                                                                   |
| 23 January 2026         | 149,264                                                               | 92,541                                                                  | 1,901                                                          | 56,842                                                                 | 55,953                                                                   |
| 30 January 2026         | 149,956                                                               | 91,974                                                                  | 1,775                                                          | 58,517                                                                 | 55,376                                                                   |
| 06 February 2026        | 151,689                                                               | 92,942                                                                  | 1,772                                                          | 59,210                                                                 | 55,614                                                                   |
| 13 February 2026        | 153,431                                                               | 93,168                                                                  | 1,789                                                          | 60,472                                                                 | 55,601                                                                   |
| 20 February 2026        | 153,332                                                               | 93,449                                                                  | 1,792                                                          | 60,451                                                                 | 55,814                                                                   |
| 27 February 2026        | 153,510                                                               | 93,162                                                                  | 1,786                                                          | 61,274                                                                 | 56,539                                                                   |
| 06 March 2026           | 155,597                                                               | 88,783                                                                  | 1,787                                                          | 62,461                                                                 | 55,911                                                                   |
| 13 March 2026           | 151,857                                                               | 82,609                                                                  | 1,780                                                          | 56,449                                                                 | 48,371                                                                   |
| 20 March 2026           | 156,320                                                               | 83,629                                                                  | 1,775                                                          | 46,854                                                                 | 47,884                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 26 September 2025       | 1,063                                                           | 7,734                                                                   | 8,513                                                                     | 642                                                             | 3,745                                                                   |
| 03 October 2025         | 791                                                             | 7,281                                                                   | 7,532                                                                     | 458                                                             | 3,518                                                                   |
| 10 October 2025         | 717                                                             | 7,287                                                                   | 7,833                                                                     | 404                                                             | 3,459                                                                   |
| 17 October 2025         | 719                                                             | 7,467                                                                   | 7,972                                                                     | 401                                                             | 3,457                                                                   |
| 24 October 2025         | 705                                                             | 7,440                                                                   | 7,967                                                                     | 409                                                             | 3,289                                                                   |
| 31 October 2025         | 703                                                             | 7,523                                                                   | 7,622                                                                     | 405                                                             | 3,286                                                                   |
| 07 November 2025        | 699                                                             | 7,987                                                                   | 7,650                                                                     | 401                                                             | 3,198                                                                   |
| 14 November 2025        | 699                                                             | 8,438                                                                   | 7,660                                                                     | 400                                                             | 3,248                                                                   |
| 21 November 2025        | 680                                                             | 8,590                                                                   | 7,624                                                                     | 389                                                             | 3,196                                                                   |
| 28 November 2025        | 675                                                             | 8,651                                                                   | 7,575                                                                     | 387                                                             | 3,219                                                                   |
| 05 December 2025        | 656                                                             | 9,296                                                                   | 7,498                                                                     | 386                                                             | 3,225                                                                   |
| 12 December 2025        | 629                                                             | 10,134                                                                  | 7,640                                                                     | 366                                                             | 3,311                                                                   |
| 19 December 2025        | 626                                                             | 8,631                                                                   | 7,225                                                                     | 361                                                             | 3,237                                                                   |
| 24 December 2025        | 612                                                             | 8,338                                                                   | 7,273                                                                     | 355                                                             | 3,233                                                                   |
| 02 January 2026         | 615                                                             | 8,469                                                                   | 7,348                                                                     | 354                                                             | 3,230                                                                   |
| 09 January 2026         | 616                                                             | 8,987                                                                   | 7,555                                                                     | 353                                                             | 3,237                                                                   |
| 16 January 2026         | 621                                                             | 8,708                                                                   | 7,664                                                                     | 353                                                             | 3,263                                                                   |
| 23 January 2026         | 634                                                             | 8,999                                                                   | 7,855                                                                     | 342                                                             | 3,258                                                                   |
| 30 January 2026         | 572                                                             | 8,822                                                                   | 7,884                                                                     | 295                                                             | 3,219                                                                   |
| 06 February 2026        | 586                                                             | 8,919                                                                   | 7,882                                                                     | 294                                                             | 3,227                                                                   |
| 13 February 2026        | 585                                                             | 9,131                                                                   | 8,017                                                                     | 298                                                             | 3,242                                                                   |
| 20 February 2026        | 586                                                             | 9,332                                                                   | 7,999                                                                     | 299                                                             | 3,254                                                                   |
| 27 February 2026        | 591                                                             | 8,228                                                                   | 8,247                                                                     | 290                                                             | 3,251                                                                   |
| 06 March 2026           | 588                                                             | 8,581                                                                   | 8,379                                                                     | 287                                                             | 3,243                                                                   |
| 13 March 2026           | 587                                                             | 6,962                                                                   | 7,490                                                                     | 289                                                             | 2,212                                                                   |
| 20 March 2026           | 590                                                             | 6,231                                                                   | 7,006                                                                     | 285                                                             | 2,216                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     |                                                        |                                                                |                                                                  |
|-------------------------|---------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|
|                         |                                                                     |                                                        |                                                                |                                                                  |
| As At                   | Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap | Number of Outstanding Trades / > 20 Years / Basis Swap | Number of Outstanding Trades / > 20 Years / Floating vs. Fixed | Number of Outstanding Trades / > 20 Years / Overnight Index Swap |
| 26 September 2025       | 8,085                                                               | 686                                                    | 5,146                                                          | 13,333                                                           |
| 03 October 2025         | 7,334                                                               | 507                                                    | 4,913                                                          | 11,712                                                           |
| 10 October 2025         | 7,476                                                               | 457                                                    | 4,874                                                          | 11,872                                                           |
| 17 October 2025         | 7,550                                                               | 456                                                    | 4,886                                                          | 11,914                                                           |
| 24 October 2025         | 7,548                                                               | 429                                                    | 4,764                                                          | 11,891                                                           |
| 31 October 2025         | 7,342                                                               | 426                                                    | 4,159                                                          | 11,259                                                           |
| 07 November 2025        | 7,217                                                               | 421                                                    | 3,993                                                          | 10,753                                                           |
| 14 November 2025        | 7,156                                                               | 417                                                    | 3,992                                                          | 10,641                                                           |
| 21 November 2025        | 7,070                                                               | 405                                                    | 3,960                                                          | 10,358                                                           |
| 28 November 2025        | 7,078                                                               | 401                                                    | 3,973                                                          | 10,231                                                           |
| 05 December 2025        | 7,058                                                               | 393                                                    | 3,997                                                          | 10,234                                                           |
| 12 December 2025        | 6,940                                                               | 350                                                    | 4,176                                                          | 10,392                                                           |
| 19 December 2025        | 7,009                                                               | 347                                                    | 4,117                                                          | 10,261                                                           |
| 24 December 2025        | 7,039                                                               | 336                                                    | 4,108                                                          | 10,271                                                           |
| 02 January 2026         | 7,051                                                               | 336                                                    | 4,113                                                          | 10,284                                                           |
| 09 January 2026         | 7,102                                                               | 335                                                    | 4,126                                                          | 10,390                                                           |
| 16 January 2026         | 7,117                                                               | 333                                                    | 4,206                                                          | 10,474                                                           |
| 23 January 2026         | 7,232                                                               | 331                                                    | 4,220                                                          | 10,474                                                           |
| 30 January 2026         | 7,243                                                               | 273                                                    | 4,197                                                          | 10,467                                                           |
| 06 February 2026        | 7,277                                                               | 271                                                    | 4,230                                                          | 10,534                                                           |
| 13 February 2026        | 7,310                                                               | 271                                                    | 4,189                                                          | 10,588                                                           |
| 20 February 2026        | 7,368                                                               | 276                                                    | 4,221                                                          | 10,630                                                           |
| 27 February 2026        | 7,450                                                               | 275                                                    | 4,182                                                          | 10,809                                                           |
| 06 March 2026           | 7,433                                                               | 275                                                    | 4,257                                                          | 10,928                                                           |
| 13 March 2026           | 5,226                                                               | 264                                                    | 2,390                                                          | 8,396                                                            |
| 20 March 2026           | 5,231                                                               | 264                                                    | 2,380                                                          | 8,316                                                            |

## Interest Rate Position Time Series

| Interest Rate Positions | Outstanding Notional (US\$mn)            |                                               |                                                          |                                                            |                                                                      |
|-------------------------|------------------------------------------|-----------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|----------------------------------------------------------------------|
|                         | Asset Class Total                        | By Product                                    |                                                          |                                                            | By Product and Intention                                             |
| As At                   | Outstanding Notional<br>(US\$mn) / Total | Outstanding Notional<br>(US\$mn) / Basis Swap | Outstanding Notional<br>(US\$mn) / Floating vs.<br>Fixed | Outstanding Notional<br>(US\$mn) / Overnight<br>Index Swap | Outstanding Notional<br>(US\$mn) / Intended to<br>Clear / Basis Swap |
| 27 March 2026           | 22,866,317.27                            | 662,856.70                                    | 12,741,280.79                                            | 9,462,179.78                                               | 594,091.90                                                           |
| 02 April 2026           | 22,891,470.16                            | 657,316.89                                    | 12,801,867.64                                            | 9,432,285.64                                               | 589,236.50                                                           |
| 10 April 2026           | 23,119,025.94                            | 669,396.80                                    | 13,008,814.75                                            | 9,440,814.39                                               | 600,012.08                                                           |
| 17 April 2026           | 22,849,664.70                            | 683,213.84                                    | 12,685,393.08                                            | 9,481,057.79                                               | 613,187.13                                                           |
| 24 April 2026           | 22,844,674.16                            | 687,809.60                                    | 12,705,571.74                                            | 9,451,292.83                                               | 616,376.79                                                           |
| 30 April 2026           | 22,599,209.35                            | 685,419.66                                    | 12,725,005.42                                            | 9,188,784.27                                               | 613,584.64                                                           |
| 08 May 2026             | 22,539,930.12                            | 686,996.51                                    | 12,848,625.55                                            | 9,004,308.07                                               | 614,794.66                                                           |
| 15 May 2026             | 22,905,048.44                            | 691,428.37                                    | 12,946,699.88                                            | 9,266,920.19                                               | 618,872.26                                                           |
| 22 May 2026             | 23,252,206.63                            | 685,242.85                                    | 13,131,905.69                                            | 9,435,058.09                                               | 613,616.46                                                           |
| 29 May 2026             | 23,525,404.38                            | 687,967.76                                    | 13,276,382.46                                            | 9,561,054.17                                               | 615,362.90                                                           |
| 05 June 2026            | 23,869,972.50                            | 688,620.62                                    | 13,553,456.22                                            | 9,627,895.67                                               | 616,120.26                                                           |
| 12 June 2026            | 24,044,942.20                            | 711,957.94                                    | 13,656,772.73                                            | 9,676,211.52                                               | 642,575.48                                                           |
| 18 June 2026            | 23,737,419.43                            | 713,874.45                                    | 13,692,072.17                                            | 9,331,472.80                                               | 644,143.44                                                           |
| 26 June 2026            | 23,891,495.10                            | 700,854.28                                    | 13,728,222.50                                            | 9,462,418.32                                               | 632,135.82                                                           |
| 03 July 2026            | 24,085,342.29                            | 707,458.41                                    | 13,889,701.63                                            | 9,488,182.26                                               | 638,523.86                                                           |
| 10 July 2026            | 24,437,448.40                            | 710,086.94                                    | 14,042,141.31                                            | 9,685,220.15                                               | 641,576.79                                                           |
| 17 July 2026            | 24,554,092.60                            | 717,037.86                                    | 14,115,611.99                                            | 9,721,442.74                                               | 648,356.83                                                           |

## Interest Rate Position Time Series

| Interest Rate Positions | Position to Clear                                                     |                                                                         |                                                                   |                                                                           |                                                                             |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|
|                         | Outstanding Notional (US\$m) / Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Intended to Clear / Overnight Index Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Basis Swap | Outstanding Notional (US\$m) / Not Intended to Clear / Floating vs. Fixed | Outstanding Notional (US\$m) / Not Intended to Clear / Overnight Index Swap |
| As At                   |                                                                       |                                                                         |                                                                   |                                                                           |                                                                             |
| 27 March 2026           | 10,463,358.08                                                         | 6,994,944.90                                                            | 68,764.80                                                         | 2,277,922.71                                                              | 2,467,234.89                                                                |
| 02 April 2026           | 10,551,025.19                                                         | 6,977,501.29                                                            | 68,080.39                                                         | 2,250,842.45                                                              | 2,454,784.35                                                                |
| 10 April 2026           | 10,728,206.66                                                         | 7,010,665.40                                                            | 69,384.71                                                         | 2,280,608.09                                                              | 2,430,148.99                                                                |
| 17 April 2026           | 10,423,613.51                                                         | 7,077,717.28                                                            | 70,026.71                                                         | 2,261,779.57                                                              | 2,403,340.50                                                                |
| 24 April 2026           | 10,441,604.13                                                         | 7,044,104.61                                                            | 71,432.80                                                         | 2,263,967.61                                                              | 2,407,188.23                                                                |
| 30 April 2026           | 10,437,227.15                                                         | 6,868,708.40                                                            | 71,835.02                                                         | 2,287,778.27                                                              | 2,320,075.86                                                                |
| 08 May 2026             | 10,534,410.88                                                         | 6,665,136.11                                                            | 72,201.85                                                         | 2,314,214.68                                                              | 2,339,171.96                                                                |
| 15 May 2026             | 10,624,706.48                                                         | 6,910,437.77                                                            | 72,556.11                                                         | 2,321,993.40                                                              | 2,356,482.42                                                                |
| 22 May 2026             | 10,807,051.70                                                         | 7,059,321.87                                                            | 71,626.40                                                         | 2,324,853.98                                                              | 2,375,736.22                                                                |
| 29 May 2026             | 10,922,642.17                                                         | 7,197,860.21                                                            | 72,604.86                                                         | 2,353,740.29                                                              | 2,363,193.96                                                                |
| 05 June 2026            | 11,188,305.85                                                         | 7,280,286.75                                                            | 72,500.36                                                         | 2,365,150.37                                                              | 2,347,608.91                                                                |
| 12 June 2026            | 11,271,321.56                                                         | 7,365,088.85                                                            | 69,382.46                                                         | 2,385,451.18                                                              | 2,311,122.67                                                                |
| 18 June 2026            | 11,326,266.26                                                         | 7,169,660.15                                                            | 69,731.02                                                         | 2,365,805.91                                                              | 2,161,812.66                                                                |
| 26 June 2026            | 11,383,602.71                                                         | 7,299,424.36                                                            | 68,718.46                                                         | 2,344,619.80                                                              | 2,162,993.96                                                                |
| 03 July 2026            | 11,527,653.69                                                         | 7,324,911.49                                                            | 68,934.55                                                         | 2,362,047.93                                                              | 2,163,270.77                                                                |
| 10 July 2026            | 11,646,044.54                                                         | 7,508,305.47                                                            | 68,510.15                                                         | 2,396,096.76                                                              | 2,176,914.68                                                                |
| 17 July 2026            | 11,692,338.86                                                         | 7,568,827.84                                                            | 68,681.03                                                         | 2,423,273.14                                                              | 2,152,614.90                                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|--|
|                         |                                                       | By Product and Currency                                       |                                                                 |                                                       |                                                               |  |
| As At                   | Outstanding Notional<br>(US\$m) / USD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / USD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / USD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / CNY / Basis<br>Swap | Outstanding Notional<br>(US\$m) / CNY / Floating<br>vs. Fixed |  |
| 27 March 2026           | 35,566.31                                             | 484,883.60                                                    | 4,981,122.66                                                    | 425.14                                                | 5,871,916.94                                                  |  |
| 02 April 2026           | 35,378.26                                             | 483,238.78                                                    | 4,966,451.60                                                    | 435.48                                                | 5,895,068.59                                                  |  |
| 10 April 2026           | 35,197.46                                             | 480,886.80                                                    | 4,971,405.67                                                    | 335.51                                                | 5,980,539.38                                                  |  |
| 17 April 2026           | 35,171.51                                             | 489,000.09                                                    | 5,029,995.98                                                    | 336.04                                                | 5,652,404.41                                                  |  |
| 24 April 2026           | 34,633.21                                             | 489,029.69                                                    | 5,077,641.47                                                    | 335.57                                                | 5,733,781.74                                                  |  |
| 30 April 2026           | 34,443.71                                             | 485,751.91                                                    | 4,993,080.66                                                    | 335.09                                                | 5,753,577.94                                                  |  |
| 08 May 2026             | 34,443.71                                             | 441,447.41                                                    | 5,008,653.99                                                    | 329.04                                                | 5,835,980.79                                                  |  |
| 15 May 2026             | 34,705.58                                             | 467,085.93                                                    | 5,101,623.94                                                    | 319.71                                                | 5,890,928.15                                                  |  |
| 22 May 2026             | 34,666.58                                             | 492,364.63                                                    | 5,187,000.57                                                    | 319.26                                                | 5,923,406.00                                                  |  |
| 29 May 2026             | 34,635.75                                             | 508,810.69                                                    | 5,223,774.38                                                    | 320.28                                                | 5,994,393.61                                                  |  |
| 05 June 2026            | 34,515.75                                             | 644,457.21                                                    | 5,232,169.24                                                    | 320.73                                                | 6,106,507.60                                                  |  |
| 12 June 2026            | 34,713.35                                             | 546,144.70                                                    | 5,205,691.16                                                    | 320.48                                                | 6,230,840.39                                                  |  |
| 18 June 2026            | 34,553.35                                             | 638,787.03                                                    | 5,282,826.48                                                    | 309.51                                                | 6,194,920.29                                                  |  |
| 26 June 2026            | 34,092.75                                             | 691,347.92                                                    | 5,280,657.38                                                    | 307.04                                                | 6,197,529.73                                                  |  |
| 03 July 2026            | 34,078.38                                             | 737,211.72                                                    | 5,245,960.88                                                    | 308.19                                                | 6,276,860.52                                                  |  |
| 10 July 2026            | 34,419.63                                             | 723,472.12                                                    | 5,333,403.76                                                    | 307.40                                                | 6,330,291.20                                                  |  |
| 17 July 2026            | 34,285.32                                             | 634,470.75                                                    | 5,383,000.99                                                    | 308.96                                                | 6,399,909.17                                                  |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
|-------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|--|
|                         |                                                                  |                                                        |                                                                |                                                                  |                                                        |  |
| As At                   | Outstanding Notional<br>(US\$mn) / CNY /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / EUR / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / EUR / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / EUR /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / GBP / Basis<br>Swap |  |
| 27 March 2026           | 33,297.36                                                        | 1,455.35                                               | 112,777.81                                                     | 63,669.05                                                        | 31.42                                                  |  |
| 02 April 2026           | 32,840.45                                                        | 1,454.27                                               | 112,866.49                                                     | 64,189.87                                                        | 31.09                                                  |  |
| 10 April 2026           | 33,602.79                                                        | 1,468.01                                               | 113,942.36                                                     | 65,895.28                                                        | 31.48                                                  |  |
| 17 April 2026           | 34,816.06                                                        | 1,518.32                                               | 115,545.01                                                     | 70,892.91                                                        | 31.88                                                  |  |
| 24 April 2026           | 34,596.26                                                        | 1,473.34                                               | 115,408.87                                                     | 70,328.75                                                        | 31.73                                                  |  |
| 30 April 2026           | 35,340.32                                                        | 1,474.20                                               | 116,277.45                                                     | 71,216.47                                                        | 31.77                                                  |  |
| 08 May 2026             | 36,561.36                                                        | 1,478.71                                               | 114,718.10                                                     | 71,146.44                                                        | 31.94                                                  |  |
| 15 May 2026             | 37,801.42                                                        | 1,473.86                                               | 115,630.87                                                     | 77,038.64                                                        | 31.79                                                  |  |
| 22 May 2026             | 38,614.64                                                        | 1,463.23                                               | 118,759.47                                                     | 77,181.58                                                        | 31.58                                                  |  |
| 29 May 2026             | 38,893.14                                                        | 1,463.40                                               | 120,002.15                                                     | 76,963.84                                                        | 31.55                                                  |  |
| 05 June 2026            | 38,508.07                                                        | 1,158.25                                               | 119,409.54                                                     | 77,936.38                                                        | 31.54                                                  |  |
| 12 June 2026            | 39,768.08                                                        | 1,151.84                                               | 124,482.70                                                     | 79,352.51                                                        | 31.42                                                  |  |
| 18 June 2026            | 39,994.21                                                        | 1,159.32                                               | 132,123.71                                                     | 78,854.04                                                        | 31.55                                                  |  |
| 26 June 2026            | 40,723.12                                                        | 1,134.30                                               | 131,690.06                                                     | 88,786.53                                                        | 11.78                                                  |  |
| 03 July 2026            | 43,333.02                                                        | 1,139.95                                               | 135,139.93                                                     | 96,435.04                                                        | 11.87                                                  |  |
| 10 July 2026            | 44,140.96                                                        | 1,139.56                                               | 136,398.11                                                     | 105,986.85                                                       | 11.98                                                  |  |
| 17 July 2026            | 44,406.02                                                        | 1,144.13                                               | 137,961.13                                                     | 102,460.47                                                       | 12.12                                                  |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|-------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                                |                                                                  |                                                        |                                                                |                                                                  |  |
|                         | Outstanding Notional<br>(US\$mn) / GBP / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / GBP /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / JPY / Basis<br>Swap | Outstanding Notional<br>(US\$mn) / JPY / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$mn) / JPY /<br>Overnight Index Swap |  |
| 27 March 2026           | 41,057.81                                                      | 202,362.23                                                       | 27,622.51                                              | 156,048.18                                                     | 1,882,251.20                                                     |  |
| 02 April 2026           | 41,226.67                                                      | 201,011.51                                                       | 27,753.04                                              | 159,295.01                                                     | 1,897,817.97                                                     |  |
| 10 April 2026           | 41,918.70                                                      | 203,518.58                                                       | 27,110.51                                              | 165,841.63                                                     | 1,960,716.68                                                     |  |
| 17 April 2026           | 42,447.59                                                      | 205,630.69                                                       | 27,045.71                                              | 168,087.30                                                     | 1,877,835.40                                                     |  |
| 24 April 2026           | 42,252.69                                                      | 205,679.40                                                       | 26,901.09                                              | 167,668.09                                                     | 1,844,058.74                                                     |  |
| 30 April 2026           | 13,419.11                                                      | 173,084.25                                                       | 26,847.85                                              | 140,750.88                                                     | 1,645,964.51                                                     |  |
| 08 May 2026             | 13,456.79                                                      | 173,266.97                                                       | 27,400.64                                              | 132,621.96                                                     | 1,716,337.13                                                     |  |
| 15 May 2026             | 13,337.15                                                      | 183,114.26                                                       | 27,147.20                                              | 136,039.80                                                     | 1,825,231.70                                                     |  |
| 22 May 2026             | 13,249.32                                                      | 191,714.50                                                       | 26,966.12                                              | 152,882.55                                                     | 1,845,729.29                                                     |  |
| 29 May 2026             | 13,238.64                                                      | 193,710.03                                                       | 26,863.76                                              | 173,936.70                                                     | 1,918,769.06                                                     |  |
| 05 June 2026            | 13,223.48                                                      | 197,194.89                                                       | 26,608.24                                              | 185,964.19                                                     | 1,973,389.42                                                     |  |
| 12 June 2026            | 13,176.81                                                      | 198,922.60                                                       | 26,506.67                                              | 207,873.97                                                     | 2,062,483.54                                                     |  |
| 18 June 2026            | 6,810.28                                                       | 170,551.51                                                       | 25,782.71                                              | 179,336.19                                                     | 1,883,211.49                                                     |  |
| 26 June 2026            | 6,286.87                                                       | 174,036.71                                                       | 25,260.76                                              | 188,616.86                                                     | 1,933,596.47                                                     |  |
| 03 July 2026            | 6,326.75                                                       | 177,543.71                                                       | 25,141.09                                              | 169,820.32                                                     | 1,951,506.73                                                     |  |
| 10 July 2026            | 6,399.07                                                       | 183,664.88                                                       | 25,013.12                                              | 175,330.29                                                     | 2,042,557.89                                                     |  |
| 17 July 2026            | 6,309.46                                                       | 189,858.53                                                       | 24,925.60                                              | 165,601.94                                                     | 1,985,422.49                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------|--|
| As At                   |                                                       |                                                               |                                                                 |                                                          |                                                                  |  |
|                         | Outstanding Notional<br>(US\$m) / HKD / Basis<br>Swap | Outstanding Notional<br>(US\$m) / HKD / Floating<br>vs. Fixed | Outstanding Notional<br>(US\$m) / HKD /<br>Overnight Index Swap | Outstanding Notional<br>(US\$m) / Others / Basis<br>Swap | Outstanding Notional<br>(US\$m) / Others /<br>Floating vs. Fixed |  |
| 27 March 2026           | 207,186.92                                            | 2,519,134.79                                                  | 2,252.50                                                        | 390,569.06                                               | 3,555,461.66                                                     |  |
| 02 April 2026           | 202,851.28                                            | 2,536,339.17                                                  | 2,233.74                                                        | 389,413.47                                               | 3,573,832.93                                                     |  |
| 10 April 2026           | 205,554.36                                            | 2,557,774.91                                                  | 2,235.62                                                        | 399,699.45                                               | 3,667,910.98                                                     |  |
| 17 April 2026           | 205,368.84                                            | 2,586,383.33                                                  | 2,254.15                                                        | 413,741.55                                               | 3,631,525.34                                                     |  |
| 24 April 2026           | 209,180.66                                            | 2,613,445.15                                                  | 2,254.41                                                        | 415,253.99                                               | 3,543,985.52                                                     |  |
| 30 April 2026           | 205,976.87                                            | 2,614,273.66                                                  | 2,253.63                                                        | 416,310.18                                               | 3,600,954.46                                                     |  |
| 08 May 2026             | 202,021.26                                            | 2,627,148.58                                                  | 2,253.72                                                        | 421,291.21                                               | 3,683,251.92                                                     |  |
| 15 May 2026             | 202,591.45                                            | 2,642,729.89                                                  | 2,255.27                                                        | 425,158.78                                               | 3,680,948.09                                                     |  |
| 22 May 2026             | 199,567.53                                            | 2,675,054.66                                                  | 2,254.32                                                        | 422,228.56                                               | 3,756,189.06                                                     |  |
| 29 May 2026             | 196,688.59                                            | 2,662,563.74                                                  | 2,234.83                                                        | 427,964.42                                               | 3,803,436.92                                                     |  |
| 05 June 2026            | 195,358.27                                            | 2,636,165.35                                                  | 2,234.12                                                        | 430,627.84                                               | 3,847,728.84                                                     |  |
| 12 June 2026            | 194,514.43                                            | 2,696,679.49                                                  | 2,246.99                                                        | 454,719.75                                               | 3,837,574.67                                                     |  |
| 18 June 2026            | 191,561.71                                            | 2,672,817.68                                                  | 2,269.66                                                        | 460,476.30                                               | 3,867,277.00                                                     |  |
| 26 June 2026            | 189,593.80                                            | 2,663,961.74                                                  | 2,267.74                                                        | 450,453.85                                               | 3,848,789.34                                                     |  |
| 03 July 2026            | 187,896.44                                            | 2,669,387.79                                                  | 2,267.05                                                        | 458,882.49                                               | 3,894,954.59                                                     |  |
| 10 July 2026            | 187,983.60                                            | 2,689,356.52                                                  | 2,038.45                                                        | 461,211.65                                               | 3,980,894.00                                                     |  |
| 17 July 2026            | 187,217.12                                            | 2,718,229.01                                                  | 2,038.50                                                        | 469,144.62                                               | 4,053,130.55                                                     |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                     | By Product and Residual Maturity                              |                                                                       |                                                                         |                                                                |
|-------------------------|---------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| As At                   | Outstanding Notional<br>(US\$mn) / Others /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap |
| 27 March 2026           | 2,297,224.79                                                        | 220,404.21                                                    | 5,518,223.68                                                          | 4,833,286.38                                                            | 151,538.47                                                     |
| 02 April 2026           | 2,267,740.51                                                        | 218,563.86                                                    | 5,549,063.94                                                          | 4,799,417.43                                                            | 161,494.11                                                     |
| 10 April 2026           | 2,203,439.75                                                        | 225,099.03                                                    | 5,623,721.95                                                          | 4,828,000.09                                                            | 163,120.72                                                     |
| 17 April 2026           | 2,259,632.60                                                        | 231,823.02                                                    | 5,513,622.56                                                          | 4,827,417.88                                                            | 166,271.40                                                     |
| 24 April 2026           | 2,216,733.80                                                        | 234,005.44                                                    | 5,553,156.39                                                          | 4,786,649.26                                                            | 172,638.81                                                     |
| 30 April 2026           | 2,267,844.42                                                        | 233,804.49                                                    | 5,516,713.98                                                          | 4,563,723.25                                                            | 170,730.86                                                     |
| 08 May 2026             | 1,996,088.46                                                        | 238,061.36                                                    | 5,516,038.21                                                          | 4,327,582.22                                                            | 167,145.05                                                     |
| 15 May 2026             | 2,039,854.96                                                        | 242,799.15                                                    | 5,534,955.41                                                          | 4,502,095.69                                                            | 162,922.35                                                     |
| 22 May 2026             | 2,092,563.19                                                        | 241,005.33                                                    | 5,597,216.88                                                          | 4,622,786.62                                                            | 161,458.55                                                     |
| 29 May 2026             | 2,106,708.88                                                        | 238,955.75                                                    | 5,620,035.71                                                          | 4,706,667.01                                                            | 162,957.73                                                     |
| 05 June 2026            | 2,106,463.53                                                        | 237,988.13                                                    | 5,756,344.22                                                          | 4,737,357.49                                                            | 166,146.97                                                     |
| 12 June 2026            | 2,087,746.64                                                        | 230,604.08                                                    | 5,685,953.63                                                          | 4,774,640.66                                                            | 189,451.60                                                     |
| 18 June 2026            | 1,873,765.42                                                        | 249,175.72                                                    | 5,873,447.10                                                          | 4,356,775.52                                                            | 174,146.45                                                     |
| 26 June 2026            | 1,942,350.38                                                        | 242,567.49                                                    | 5,862,643.85                                                          | 4,420,714.06                                                            | 173,130.65                                                     |
| 03 July 2026            | 1,971,135.82                                                        | 247,762.31                                                    | 5,922,733.23                                                          | 4,417,671.60                                                            | 173,114.70                                                     |
| 10 July 2026            | 1,973,427.36                                                        | 248,506.77                                                    | 5,983,407.42                                                          | 4,508,350.58                                                            | 175,017.31                                                     |
| 17 July 2026            | 2,014,255.74                                                        | 252,759.84                                                    | 5,926,931.44                                                          | 4,562,399.67                                                            | 176,015.03                                                     |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
|-------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|--|
|                         |                                                                        |                                                                          |                                                                |                                                                        |                                                                          |  |
| As At                   | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |  |
| 27 March 2026           | 2,384,566.26                                                           | 1,370,468.91                                                             | 198,045.60                                                     | 3,894,160.60                                                           | 1,885,350.16                                                             |  |
| 02 April 2026           | 2,393,856.87                                                           | 1,370,418.48                                                             | 185,103.37                                                     | 3,906,216.32                                                           | 1,880,672.71                                                             |  |
| 10 April 2026           | 2,428,275.38                                                           | 1,366,398.32                                                             | 187,545.46                                                     | 3,977,992.38                                                           | 1,862,870.22                                                             |  |
| 17 April 2026           | 2,338,017.93                                                           | 1,376,126.09                                                             | 188,987.22                                                     | 3,864,587.78                                                           | 1,883,556.73                                                             |  |
| 24 April 2026           | 2,335,056.09                                                           | 1,372,825.10                                                             | 185,275.83                                                     | 3,857,055.16                                                           | 1,886,680.81                                                             |  |
| 30 April 2026           | 2,350,527.44                                                           | 1,352,898.91                                                             | 185,441.57                                                     | 3,885,169.84                                                           | 1,875,708.89                                                             |  |
| 08 May 2026             | 2,386,546.05                                                           | 1,375,908.62                                                             | 185,617.02                                                     | 3,944,121.03                                                           | 1,890,306.05                                                             |  |
| 15 May 2026             | 2,401,470.48                                                           | 1,397,935.31                                                             | 187,921.73                                                     | 3,989,789.65                                                           | 1,926,276.04                                                             |  |
| 22 May 2026             | 2,441,757.01                                                           | 1,410,046.71                                                             | 186,147.42                                                     | 4,034,791.41                                                           | 1,946,969.77                                                             |  |
| 29 May 2026             | 2,463,464.36                                                           | 1,413,318.06                                                             | 188,860.80                                                     | 4,103,960.25                                                           | 1,974,121.00                                                             |  |
| 05 June 2026            | 2,497,738.58                                                           | 1,422,831.36                                                             | 187,078.60                                                     | 4,165,169.11                                                           | 1,985,105.60                                                             |  |
| 12 June 2026            | 2,523,596.56                                                           | 1,423,451.10                                                             | 195,219.86                                                     | 4,276,593.02                                                           | 1,993,021.66                                                             |  |
| 18 June 2026            | 2,526,744.92                                                           | 1,460,549.45                                                             | 193,351.48                                                     | 4,280,383.49                                                           | 2,015,188.32                                                             |  |
| 26 June 2026            | 2,577,567.27                                                           | 1,492,003.26                                                             | 188,909.63                                                     | 4,252,405.77                                                           | 2,033,947.25                                                             |  |
| 03 July 2026            | 2,609,524.49                                                           | 1,497,095.58                                                             | 189,312.40                                                     | 4,298,960.76                                                           | 2,045,294.22                                                             |  |
| 10 July 2026            | 2,641,064.07                                                           | 1,522,346.40                                                             | 188,389.85                                                     | 4,339,114.73                                                           | 2,087,718.65                                                             |  |
| 17 July 2026            | 2,671,248.06                                                           | 1,534,310.19                                                             | 188,866.28                                                     | 4,412,702.65                                                           | 2,077,123.11                                                             |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|
|                         |                                                                 |                                                                         |                                                                           |                                                                  |                                                                          |
| As At                   | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed |
| 27 March 2026           | 67,247.73                                                       | 773,451.76                                                              | 921,489.43                                                                | 14,541.49                                                        | 89,175.40                                                                |
| 02 April 2026           | 66,517.44                                                       | 781,152.10                                                              | 927,001.18                                                                | 14,583.30                                                        | 89,859.72                                                                |
| 10 April 2026           | 67,899.61                                                       | 804,468.50                                                              | 925,027.66                                                                | 14,584.59                                                        | 91,575.70                                                                |
| 17 April 2026           | 69,505.84                                                       | 793,623.77                                                              | 933,648.79                                                                | 15,121.11                                                        | 92,307.66                                                                |
| 24 April 2026           | 69,687.50                                                       | 788,737.46                                                              | 939,430.45                                                                | 14,758.65                                                        | 89,580.66                                                                |
| 30 April 2026           | 69,272.94                                                       | 798,846.14                                                              | 932,441.44                                                                | 14,793.67                                                        | 91,183.90                                                                |
| 08 May 2026             | 69,654.16                                                       | 826,106.15                                                              | 942,263.50                                                                | 15,032.95                                                        | 92,720.27                                                                |
| 15 May 2026             | 70,916.51                                                       | 841,969.83                                                              | 962,258.20                                                                | 15,284.45                                                        | 95,469.98                                                                |
| 22 May 2026             | 70,128.87                                                       | 873,653.42                                                              | 976,433.22                                                                | 15,057.37                                                        | 100,466.93                                                               |
| 29 May 2026             | 70,611.90                                                       | 901,964.29                                                              | 984,193.90                                                                | 15,090.06                                                        | 102,725.07                                                               |
| 05 June 2026            | 70,828.39                                                       | 942,185.63                                                              | 993,536.87                                                                | 15,129.80                                                        | 105,798.12                                                               |
| 12 June 2026            | 70,532.12                                                       | 981,496.01                                                              | 994,949.09                                                                | 14,943.29                                                        | 104,462.26                                                               |
| 18 June 2026            | 71,141.01                                                       | 839,029.29                                                              | 1,002,357.43                                                              | 14,819.70                                                        | 87,274.44                                                                |
| 26 June 2026            | 70,419.48                                                       | 861,314.22                                                              | 1,019,051.21                                                              | 14,744.80                                                        | 88,996.47                                                                |
| 03 July 2026            | 71,559.55                                                       | 883,282.73                                                              | 1,027,141.07                                                              | 14,624.10                                                        | 88,141.17                                                                |
| 10 July 2026            | 72,160.18                                                       | 899,910.72                                                              | 1,052,388.05                                                              | 14,898.27                                                        | 90,623.77                                                                |
| 17 July 2026            | 73,419.76                                                       | 922,494.91                                                              | 1,032,215.61                                                              | 14,765.61                                                        | 93,205.39                                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
|-------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------|
|                         |                                                                            |                                                                  |                                                                          |                                                                            |                                                               |
| As At                   | Outstanding Notional<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Basis Swap |
| 27 March 2026           | 146,719.12                                                                 | 5,864.68                                                         | 32,842.07                                                                | 156,987.59                                                                 | 5,214.52                                                      |
| 02 April 2026           | 147,307.34                                                                 | 5,852.30                                                         | 32,940.43                                                                | 157,451.41                                                                 | 5,202.50                                                      |
| 10 April 2026           | 148,728.67                                                                 | 5,932.01                                                         | 33,392.98                                                                | 158,691.03                                                                 | 5,215.37                                                      |
| 17 April 2026           | 149,529.32                                                                 | 6,023.41                                                         | 33,511.56                                                                | 159,134.39                                                                 | 5,481.84                                                      |
| 24 April 2026           | 153,044.80                                                                 | 6,175.05                                                         | 32,705.73                                                                | 158,257.13                                                                 | 5,268.31                                                      |
| 30 April 2026           | 153,951.64                                                                 | 6,096.54                                                         | 32,769.23                                                                | 156,757.23                                                                 | 5,279.58                                                      |
| 08 May 2026             | 155,770.21                                                                 | 6,117.17                                                         | 33,418.07                                                                | 158,274.83                                                                 | 5,368.80                                                      |
| 15 May 2026             | 159,810.93                                                                 | 6,098.11                                                         | 33,328.29                                                                | 159,575.89                                                                 | 5,486.08                                                      |
| 22 May 2026             | 158,481.01                                                                 | 6,204.46                                                         | 33,273.21                                                                | 159,871.91                                                                 | 5,240.85                                                      |
| 29 May 2026             | 161,520.06                                                                 | 6,222.98                                                         | 33,267.39                                                                | 159,851.17                                                                 | 5,268.53                                                      |
| 05 June 2026            | 165,296.10                                                                 | 6,207.47                                                         | 34,178.18                                                                | 160,188.72                                                                 | 5,241.25                                                      |
| 12 June 2026            | 167,075.29                                                                 | 6,038.29                                                         | 33,767.22                                                                | 162,673.21                                                                 | 5,168.71                                                      |
| 18 June 2026            | 161,313.73                                                                 | 6,033.18                                                         | 33,555.25                                                                | 168,296.41                                                                 | 5,206.91                                                      |
| 26 June 2026            | 162,348.38                                                                 | 5,974.19                                                         | 33,787.34                                                                | 168,107.36                                                                 | 5,108.04                                                      |
| 03 July 2026            | 164,280.19                                                                 | 6,031.41                                                         | 34,709.68                                                                | 168,520.10                                                                 | 5,053.93                                                      |
| 10 July 2026            | 172,480.87                                                                 | 6,033.95                                                         | 35,034.03                                                                | 171,798.41                                                                 | 5,080.62                                                      |
| 17 July 2026            | 173,188.44                                                                 | 6,088.03                                                         | 35,481.70                                                                | 171,945.42                                                                 | 5,123.31                                                      |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         | Number of Outstanding Trades            |                                              |                                                         |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------------------|
|                         |                                                                       |                                                                         | Asset Class Total                       | By Product                                   |                                                         |
| As At                   | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | Outstanding Notional<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / Total | Number of Outstanding<br>Trades / Basis Swap | Number of Outstanding<br>Trades / Floating vs.<br>Fixed |
| 27 March 2026           | 48,861.02                                                             | 147,878.18                                                              | 594,932                                 | 13,401                                       | 345,582                                                 |
| 02 April 2026           | 48,778.27                                                             | 150,017.10                                                              | 594,718                                 | 13,337                                       | 345,831                                                 |
| 10 April 2026           | 49,387.86                                                             | 151,098.40                                                              | 595,401                                 | 13,341                                       | 348,515                                                 |
| 17 April 2026           | 49,721.82                                                             | 151,644.59                                                              | 587,668                                 | 13,375                                       | 338,703                                                 |
| 24 April 2026           | 49,280.24                                                             | 154,405.28                                                              | 590,719                                 | 13,425                                       | 341,045                                                 |
| 30 April 2026           | 49,794.88                                                             | 153,302.91                                                              | 594,245                                 | 13,362                                       | 344,457                                                 |
| 08 May 2026             | 49,675.78                                                             | 154,202.64                                                              | 599,381                                 | 13,232                                       | 348,983                                                 |
| 15 May 2026             | 49,716.24                                                             | 158,968.13                                                              | 606,710                                 | 13,221                                       | 353,200                                                 |
| 22 May 2026             | 50,746.82                                                             | 160,468.85                                                              | 615,306                                 | 13,218                                       | 359,289                                                 |
| 29 May 2026             | 50,965.39                                                             | 161,382.98                                                              | 618,354                                 | 13,214                                       | 360,522                                                 |
| 05 June 2026            | 52,042.38                                                             | 163,579.53                                                              | 620,195                                 | 13,215                                       | 364,774                                                 |
| 12 June 2026            | 50,904.04                                                             | 160,400.52                                                              | 627,536                                 | 13,364                                       | 370,149                                                 |
| 18 June 2026            | 51,637.69                                                             | 166,991.95                                                              | 631,036                                 | 13,310                                       | 372,654                                                 |
| 26 June 2026            | 51,507.59                                                             | 166,246.79                                                              | 637,334                                 | 13,298                                       | 375,242                                                 |
| 03 July 2026            | 52,349.56                                                             | 168,179.51                                                              | 641,076                                 | 13,289                                       | 378,193                                                 |
| 10 July 2026            | 52,986.57                                                             | 170,137.18                                                              | 648,796                                 | 13,273                                       | 382,393                                                 |
| 17 July 2026            | 53,547.85                                                             | 170,260.29                                                              | 654,491                                 | 13,270                                       | 386,754                                                 |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                     |                                                               |                                                                       |                                                                         |                                                                   |  |
|-------------------------|-----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------|--|
|                         |                                                     | By Product and Intention to Clear                             |                                                                       |                                                                         |                                                                   |  |
| As At                   | Number of Outstanding Trades / Overnight Index Swap | Number of Outstanding Trades / Intended to Clear / Basis Swap | Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / Not Intended to Clear / Basis Swap |  |
| 27 March 2026           | 235,950                                             | 12,015                                                        | 265,842                                                               | 195,369                                                                 | 1,386                                                             |  |
| 02 April 2026           | 235,550                                             | 11,965                                                        | 267,410                                                               | 195,976                                                                 | 1,373                                                             |  |
| 10 April 2026           | 233,545                                             | 11,965                                                        | 270,092                                                               | 193,996                                                                 | 1,376                                                             |  |
| 17 April 2026           | 235,590                                             | 11,987                                                        | 260,779                                                               | 195,711                                                                 | 1,388                                                             |  |
| 24 April 2026           | 236,249                                             | 12,063                                                        | 262,942                                                               | 196,381                                                                 | 1,362                                                             |  |
| 30 April 2026           | 236,427                                             | 11,995                                                        | 265,549                                                               | 196,498                                                                 | 1,367                                                             |  |
| 08 May 2026             | 237,166                                             | 11,877                                                        | 269,114                                                               | 197,119                                                                 | 1,356                                                             |  |
| 15 May 2026             | 240,290                                             | 11,867                                                        | 273,039                                                               | 199,951                                                                 | 1,354                                                             |  |
| 22 May 2026             | 242,800                                             | 11,854                                                        | 278,499                                                               | 202,183                                                                 | 1,364                                                             |  |
| 29 May 2026             | 244,618                                             | 11,846                                                        | 279,127                                                               | 203,903                                                                 | 1,368                                                             |  |
| 05 June 2026            | 242,207                                             | 11,848                                                        | 282,536                                                               | 201,597                                                                 | 1,367                                                             |  |
| 12 June 2026            | 244,024                                             | 11,996                                                        | 286,712                                                               | 203,353                                                                 | 1,368                                                             |  |
| 18 June 2026            | 245,072                                             | 11,939                                                        | 290,126                                                               | 204,651                                                                 | 1,371                                                             |  |
| 26 June 2026            | 248,794                                             | 11,929                                                        | 292,715                                                               | 208,340                                                                 | 1,369                                                             |  |
| 03 July 2026            | 249,595                                             | 11,934                                                        | 295,697                                                               | 209,034                                                                 | 1,355                                                             |  |
| 10 July 2026            | 253,131                                             | 11,922                                                        | 299,098                                                               | 212,295                                                                 | 1,351                                                             |  |
| 17 July 2026            | 254,467                                             | 11,927                                                        | 302,901                                                               | 213,797                                                                 | 1,343                                                             |  |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                                             |                                                 |                                                         |                                                           |  |
|-------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--|
|                         |                                                                           |                                                                             | By Product and Currency                         |                                                         |                                                           |  |
| As At                   | Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed | Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap | Number of Outstanding Trades / USD / Basis Swap | Number of Outstanding Trades / USD / Floating vs. Fixed | Number of Outstanding Trades / USD / Overnight Index Swap |  |
| 27 March 2026           | 79,740                                                                    | 40,581                                                                      | 856                                             | 14,397                                                  | 140,239                                                   |  |
| 02 April 2026           | 78,422                                                                    | 39,574                                                                      | 851                                             | 14,427                                                  | 139,354                                                   |  |
| 10 April 2026           | 78,423                                                                    | 39,549                                                                      | 847                                             | 14,404                                                  | 139,731                                                   |  |
| 17 April 2026           | 77,924                                                                    | 39,880                                                                      | 846                                             | 14,543                                                  | 140,776                                                   |  |
| 24 April 2026           | 78,104                                                                    | 39,869                                                                      | 838                                             | 14,502                                                  | 141,057                                                   |  |
| 30 April 2026           | 78,908                                                                    | 39,929                                                                      | 834                                             | 14,518                                                  | 140,394                                                   |  |
| 08 May 2026             | 79,870                                                                    | 40,047                                                                      | 832                                             | 14,495                                                  | 140,315                                                   |  |
| 15 May 2026             | 80,162                                                                    | 40,339                                                                      | 834                                             | 15,119                                                  | 141,467                                                   |  |
| 22 May 2026             | 80,790                                                                    | 40,617                                                                      | 834                                             | 15,726                                                  | 142,031                                                   |  |
| 29 May 2026             | 81,395                                                                    | 40,716                                                                      | 831                                             | 16,098                                                  | 142,533                                                   |  |
| 05 June 2026            | 82,238                                                                    | 40,610                                                                      | 829                                             | 16,753                                                  | 142,660                                                   |  |
| 12 June 2026            | 83,437                                                                    | 40,671                                                                      | 829                                             | 17,017                                                  | 142,423                                                   |  |
| 18 June 2026            | 82,528                                                                    | 40,421                                                                      | 827                                             | 18,399                                                  | 142,559                                                   |  |
| 26 June 2026            | 82,527                                                                    | 40,455                                                                      | 822                                             | 18,507                                                  | 143,559                                                   |  |
| 03 July 2026            | 82,496                                                                    | 40,561                                                                      | 819                                             | 18,515                                                  | 143,723                                                   |  |
| 10 July 2026            | 83,296                                                                    | 40,836                                                                      | 822                                             | 18,534                                                  | 144,850                                                   |  |
| 17 July 2026            | 83,853                                                                    | 40,670                                                                      | 821                                             | 18,530                                                  | 145,531                                                   |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                       |                                                               |                                                                 |                                                       |                                                               |
|-------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|
| As At                   |                                                       |                                                               |                                                                 |                                                       |                                                               |
|                         | Number of Outstanding<br>Trades / CNY / Basis<br>Swap | Number of Outstanding<br>Trades / CNY / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / CNY / Overnight<br>Index Swap | Number of Outstanding<br>Trades / EUR / Basis<br>Swap | Number of Outstanding<br>Trades / EUR / Floating<br>vs. Fixed |
| 27 March 2026           | 8                                                     | 128,445                                                       | 727                                                             | 48                                                    | 3,762                                                         |
| 02 April 2026           | 9                                                     | 128,850                                                       | 725                                                             | 47                                                    | 3,726                                                         |
| 10 April 2026           | 8                                                     | 130,164                                                       | 733                                                             | 47                                                    | 3,731                                                         |
| 17 April 2026           | 8                                                     | 124,304                                                       | 756                                                             | 54                                                    | 3,710                                                         |
| 24 April 2026           | 8                                                     | 126,329                                                       | 768                                                             | 47                                                    | 3,748                                                         |
| 30 April 2026           | 8                                                     | 127,860                                                       | 795                                                             | 47                                                    | 3,800                                                         |
| 08 May 2026             | 7                                                     | 129,516                                                       | 817                                                             | 47                                                    | 3,745                                                         |
| 15 May 2026             | 6                                                     | 131,467                                                       | 867                                                             | 47                                                    | 3,802                                                         |
| 22 May 2026             | 6                                                     | 132,785                                                       | 892                                                             | 47                                                    | 3,945                                                         |
| 29 May 2026             | 6                                                     | 134,020                                                       | 898                                                             | 47                                                    | 4,031                                                         |
| 05 June 2026            | 6                                                     | 136,039                                                       | 900                                                             | 45                                                    | 4,113                                                         |
| 12 June 2026            | 6                                                     | 139,293                                                       | 947                                                             | 45                                                    | 4,181                                                         |
| 18 June 2026            | 5                                                     | 139,267                                                       | 951                                                             | 45                                                    | 4,532                                                         |
| 26 June 2026            | 5                                                     | 141,146                                                       | 965                                                             | 45                                                    | 4,634                                                         |
| 03 July 2026            | 5                                                     | 143,069                                                       | 995                                                             | 44                                                    | 4,744                                                         |
| 10 July 2026            | 5                                                     | 145,139                                                       | 1,008                                                           | 44                                                    | 4,830                                                         |
| 17 July 2026            | 5                                                     | 146,484                                                       | 1,009                                                           | 44                                                    | 4,915                                                         |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------|
| As At                   |                                                                 |                                                       |                                                               |                                                                 |                                                    |
|                         | Number of Outstanding<br>Trades / EUR / Overnight<br>Index Swap | Number of Outstanding<br>Trades / GBP / Basis<br>Swap | Number of Outstanding<br>Trades / GBP / Floating<br>vs. Fixed | Number of Outstanding<br>Trades / GBP / Overnight<br>Index Swap | Number of Outstanding<br>Trades / JPY / Basis Swap |
| 27 March 2026           | 1,671                                                           | 3                                                     | 154                                                           | 2,194                                                           | 612                                                |
| 02 April 2026           | 1,697                                                           | 3                                                     | 158                                                           | 2,247                                                           | 612                                                |
| 10 April 2026           | 1,725                                                           | 3                                                     | 158                                                           | 2,256                                                           | 612                                                |
| 17 April 2026           | 1,752                                                           | 3                                                     | 158                                                           | 2,247                                                           | 612                                                |
| 24 April 2026           | 1,755                                                           | 3                                                     | 158                                                           | 2,298                                                           | 610                                                |
| 30 April 2026           | 1,759                                                           | 3                                                     | 150                                                           | 2,292                                                           | 609                                                |
| 08 May 2026             | 1,775                                                           | 3                                                     | 150                                                           | 2,306                                                           | 609                                                |
| 15 May 2026             | 1,811                                                           | 3                                                     | 149                                                           | 2,392                                                           | 609                                                |
| 22 May 2026             | 1,822                                                           | 3                                                     | 149                                                           | 2,452                                                           | 609                                                |
| 29 May 2026             | 1,836                                                           | 3                                                     | 149                                                           | 2,489                                                           | 607                                                |
| 05 June 2026            | 1,851                                                           | 3                                                     | 148                                                           | 2,535                                                           | 606                                                |
| 12 June 2026            | 1,855                                                           | 3                                                     | 149                                                           | 2,579                                                           | 605                                                |
| 18 June 2026            | 1,875                                                           | 3                                                     | 145                                                           | 2,707                                                           | 602                                                |
| 26 June 2026            | 1,917                                                           | 2                                                     | 139                                                           | 2,867                                                           | 597                                                |
| 03 July 2026            | 1,946                                                           | 2                                                     | 137                                                           | 2,923                                                           | 597                                                |
| 10 July 2026            | 2,006                                                           | 2                                                     | 136                                                           | 3,025                                                           | 595                                                |
| 17 July 2026            | 2,012                                                           | 2                                                     | 135                                                           | 3,078                                                           | 592                                                |

## Interest Rate Position Time Series

| Interest Rate Positions |                                          |            |                                           |                                           |                                          |                                           |
|-------------------------|------------------------------------------|------------|-------------------------------------------|-------------------------------------------|------------------------------------------|-------------------------------------------|
| As At                   | JPY / Floating                           |            | JPY / Overnight                           |                                           | HKD / Floating                           |                                           |
|                         | Number of Outstanding Trades / vs. Fixed | Index Swap | Number of Outstanding Trades / Index Swap | Number of Outstanding Trades / Basis Swap | Number of Outstanding Trades / vs. Fixed | Number of Outstanding Trades / Index Swap |
| 27 March 2026           | 2,044                                    | 25,019     | 6,046                                     | 83,634                                    | 117                                      |                                           |
| 02 April 2026           | 2,070                                    | 25,250     | 5,971                                     | 83,537                                    | 116                                      |                                           |
| 10 April 2026           | 2,074                                    | 25,458     | 5,968                                     | 83,970                                    | 116                                      |                                           |
| 17 April 2026           | 2,075                                    | 25,285     | 5,946                                     | 85,223                                    | 108                                      |                                           |
| 24 April 2026           | 2,064                                    | 24,877     | 6,035                                     | 86,233                                    | 108                                      |                                           |
| 30 April 2026           | 2,055                                    | 25,209     | 5,982                                     | 86,593                                    | 108                                      |                                           |
| 08 May 2026             | 2,049                                    | 25,334     | 5,843                                     | 87,874                                    | 108                                      |                                           |
| 15 May 2026             | 2,072                                    | 26,160     | 5,808                                     | 88,980                                    | 108                                      |                                           |
| 22 May 2026             | 2,087                                    | 26,622     | 5,785                                     | 90,414                                    | 108                                      |                                           |
| 29 May 2026             | 2,105                                    | 27,102     | 5,726                                     | 88,583                                    | 107                                      |                                           |
| 05 June 2026            | 2,128                                    | 27,657     | 5,703                                     | 87,676                                    | 107                                      |                                           |
| 12 June 2026            | 2,158                                    | 28,450     | 5,693                                     | 90,467                                    | 108                                      |                                           |
| 18 June 2026            | 2,124                                    | 28,837     | 5,625                                     | 89,408                                    | 109                                      |                                           |
| 26 June 2026            | 2,135                                    | 29,671     | 5,585                                     | 89,478                                    | 109                                      |                                           |
| 03 July 2026            | 2,083                                    | 30,278     | 5,528                                     | 89,731                                    | 109                                      |                                           |
| 10 July 2026            | 2,082                                    | 31,322     | 5,509                                     | 90,910                                    | 105                                      |                                           |
| 17 July 2026            | 2,064                                    | 30,550     | 5,493                                     | 91,927                                    | 101                                      |                                           |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
|-------------------------|----------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
|                         |                                                          |                                                                  |                                                                    | By Product and Residual Maturity                             |                                                                      |
|                         | Number of Outstanding<br>Trades / Others / Basis<br>Swap | Number of Outstanding<br>Trades / Others /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / Others /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Basis Swap | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Floating vs. Fixed |
| As At                   |                                                          |                                                                  |                                                                    |                                                              |                                                                      |
| 27 March 2026           | 5,829                                                    | 113,147                                                          | 65,985                                                             | 3,214                                                        | 84,677                                                               |
| 02 April 2026           | 5,846                                                    | 113,065                                                          | 66,163                                                             | 3,221                                                        | 85,032                                                               |
| 10 April 2026           | 5,857                                                    | 114,016                                                          | 63,529                                                             | 3,244                                                        | 85,305                                                               |
| 17 April 2026           | 5,907                                                    | 108,692                                                          | 64,668                                                             | 3,237                                                        | 84,303                                                               |
| 24 April 2026           | 5,885                                                    | 108,013                                                          | 65,387                                                             | 3,234                                                        | 84,804                                                               |
| 30 April 2026           | 5,880                                                    | 109,482                                                          | 65,871                                                             | 3,244                                                        | 85,207                                                               |
| 08 May 2026             | 5,893                                                    | 111,156                                                          | 66,513                                                             | 3,262                                                        | 85,468                                                               |
| 15 May 2026             | 5,915                                                    | 111,614                                                          | 67,487                                                             | 3,347                                                        | 85,790                                                               |
| 22 May 2026             | 5,934                                                    | 114,185                                                          | 68,874                                                             | 3,359                                                        | 86,618                                                               |
| 29 May 2026             | 5,995                                                    | 115,537                                                          | 69,655                                                             | 3,321                                                        | 86,594                                                               |
| 05 June 2026            | 6,024                                                    | 117,918                                                          | 66,500                                                             | 3,303                                                        | 86,468                                                               |
| 12 June 2026            | 6,184                                                    | 116,886                                                          | 67,664                                                             | 3,301                                                        | 87,515                                                               |
| 18 June 2026            | 6,204                                                    | 118,780                                                          | 68,036                                                             | 3,356                                                        | 89,307                                                               |
| 26 June 2026            | 6,243                                                    | 119,204                                                          | 69,708                                                             | 3,340                                                        | 88,984                                                               |
| 03 July 2026            | 6,295                                                    | 119,915                                                          | 69,622                                                             | 3,349                                                        | 89,390                                                               |
| 10 July 2026            | 6,297                                                    | 120,764                                                          | 70,818                                                             | 3,342                                                        | 90,323                                                               |
| 17 July 2026            | 6,315                                                    | 122,700                                                          | 72,188                                                             | 3,339                                                        | 90,622                                                               |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                        |                                                               |                                                                       |                                                                         |                                                               |  |
|-------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|--|
| As At                   |                                                                        |                                                               |                                                                       |                                                                         |                                                               |  |
|                         | Number of Outstanding<br>Trades / 0 - 1 Year /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 1 - 2 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Basis Swap |  |
| 27 March 2026           | 47,825                                                                 | 2,862                                                         | 58,329                                                                | 37,267                                                                  | 4,411                                                         |  |
| 02 April 2026           | 47,620                                                                 | 3,135                                                         | 58,269                                                                | 37,187                                                                  | 4,068                                                         |  |
| 10 April 2026           | 47,514                                                                 | 3,151                                                         | 58,379                                                                | 37,058                                                                  | 4,034                                                         |  |
| 17 April 2026           | 47,813                                                                 | 3,175                                                         | 56,734                                                                | 37,267                                                                  | 4,014                                                         |  |
| 24 April 2026           | 48,066                                                                 | 3,319                                                         | 57,008                                                                | 37,417                                                                  | 3,937                                                         |  |
| 30 April 2026           | 48,296                                                                 | 3,268                                                         | 57,353                                                                | 37,072                                                                  | 3,927                                                         |  |
| 08 May 2026             | 48,239                                                                 | 3,187                                                         | 57,969                                                                | 37,512                                                                  | 3,858                                                         |  |
| 15 May 2026             | 49,103                                                                 | 3,105                                                         | 58,657                                                                | 37,747                                                                  | 3,831                                                         |  |
| 22 May 2026             | 49,804                                                                 | 3,096                                                         | 59,734                                                                | 37,918                                                                  | 3,818                                                         |  |
| 29 May 2026             | 50,254                                                                 | 3,087                                                         | 59,895                                                                | 37,942                                                                  | 3,848                                                         |  |
| 05 June 2026            | 49,448                                                                 | 3,103                                                         | 60,383                                                                | 37,739                                                                  | 3,850                                                         |  |
| 12 June 2026            | 49,730                                                                 | 3,171                                                         | 61,046                                                                | 37,911                                                                  | 3,921                                                         |  |
| 18 June 2026            | 50,071                                                                 | 3,066                                                         | 63,107                                                                | 37,915                                                                  | 3,923                                                         |  |
| 26 June 2026            | 50,743                                                                 | 3,069                                                         | 66,122                                                                | 38,607                                                                  | 3,903                                                         |  |
| 03 July 2026            | 50,937                                                                 | 3,039                                                         | 66,480                                                                | 38,832                                                                  | 3,901                                                         |  |
| 10 July 2026            | 51,272                                                                 | 3,063                                                         | 66,772                                                                | 39,161                                                                  | 3,857                                                         |  |
| 17 July 2026            | 51,626                                                                 | 3,069                                                         | 67,106                                                                | 39,562                                                                  | 3,845                                                         |  |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|-------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|
| As At                   |                                                                       |                                                                         |                                                                |                                                                        |                                                                          |
|                         | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 2 - 5 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 5 - 10 Years /<br>Overnight Index Swap |
| 27 March 2026           | 144,977                                                               | 83,691                                                                  | 1,780                                                          | 47,232                                                                 | 47,060                                                                   |
| 02 April 2026           | 144,082                                                               | 83,000                                                                  | 1,779                                                          | 48,286                                                                 | 47,457                                                                   |
| 10 April 2026           | 145,443                                                               | 81,889                                                                  | 1,783                                                          | 49,165                                                                 | 46,609                                                                   |
| 17 April 2026           | 139,853                                                               | 82,684                                                                  | 1,798                                                          | 47,679                                                                 | 47,227                                                                   |
| 24 April 2026           | 140,659                                                               | 82,943                                                                  | 1,801                                                          | 48,344                                                                 | 47,105                                                                   |
| 30 April 2026           | 142,591                                                               | 82,939                                                                  | 1,791                                                          | 48,976                                                                 | 47,231                                                                   |
| 08 May 2026             | 144,025                                                               | 83,142                                                                  | 1,790                                                          | 50,865                                                                 | 47,303                                                                   |
| 15 May 2026             | 145,718                                                               | 84,053                                                                  | 1,796                                                          | 52,375                                                                 | 47,933                                                                   |
| 22 May 2026             | 147,563                                                               | 84,885                                                                  | 1,805                                                          | 54,340                                                                 | 48,405                                                                   |
| 29 May 2026             | 148,238                                                               | 85,591                                                                  | 1,819                                                          | 54,635                                                                 | 48,761                                                                   |
| 05 June 2026            | 149,993                                                               | 83,690                                                                  | 1,821                                                          | 56,046                                                                 | 49,033                                                                   |
| 12 June 2026            | 152,139                                                               | 84,221                                                                  | 1,834                                                          | 57,765                                                                 | 49,541                                                                   |
| 18 June 2026            | 157,851                                                               | 85,002                                                                  | 1,833                                                          | 51,544                                                                 | 49,491                                                                   |
| 26 June 2026            | 156,555                                                               | 86,077                                                                  | 1,846                                                          | 52,584                                                                 | 50,429                                                                   |
| 03 July 2026            | 157,545                                                               | 86,186                                                                  | 1,862                                                          | 53,855                                                                 | 50,559                                                                   |
| 10 July 2026            | 159,123                                                               | 87,570                                                                  | 1,873                                                          | 54,988                                                                 | 51,481                                                                   |
| 17 July 2026            | 160,718                                                               | 88,378                                                                  | 1,882                                                          | 56,746                                                                 | 51,329                                                                   |

## Interest Rate Position Time Series

| Interest Rate Positions |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|-------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------------|
| As At                   |                                                                 |                                                                         |                                                                           |                                                                 |                                                                         |
|                         | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / 10 - 15 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Floating vs. Fixed |
| 27 March 2026           | 590                                                             | 5,905                                                                   | 6,746                                                                     | 283                                                             | 2,180                                                                   |
| 02 April 2026           | 590                                                             | 5,704                                                                   | 6,819                                                                     | 284                                                             | 2,191                                                                   |
| 10 April 2026           | 587                                                             | 5,762                                                                   | 6,873                                                                     | 283                                                             | 2,180                                                                   |
| 17 April 2026           | 601                                                             | 5,682                                                                   | 6,873                                                                     | 284                                                             | 2,168                                                                   |
| 24 April 2026           | 591                                                             | 5,836                                                                   | 6,971                                                                     | 287                                                             | 2,128                                                                   |
| 30 April 2026           | 594                                                             | 5,922                                                                   | 7,010                                                                     | 282                                                             | 2,139                                                                   |
| 08 May 2026             | 597                                                             | 6,262                                                                   | 7,033                                                                     | 281                                                             | 2,152                                                                   |
| 15 May 2026             | 605                                                             | 6,241                                                                   | 7,189                                                                     | 277                                                             | 2,166                                                                   |
| 22 May 2026             | 605                                                             | 6,565                                                                   | 7,240                                                                     | 278                                                             | 2,186                                                                   |
| 29 May 2026             | 602                                                             | 6,647                                                                   | 7,419                                                                     | 279                                                             | 2,198                                                                   |
| 05 June 2026            | 603                                                             | 7,309                                                                   | 7,532                                                                     | 280                                                             | 2,211                                                                   |
| 12 June 2026            | 602                                                             | 7,137                                                                   | 7,745                                                                     | 279                                                             | 2,209                                                                   |
| 18 June 2026            | 599                                                             | 6,238                                                                   | 7,304                                                                     | 278                                                             | 2,212                                                                   |
| 26 June 2026            | 604                                                             | 6,276                                                                   | 7,533                                                                     | 282                                                             | 2,301                                                                   |
| 03 July 2026            | 603                                                             | 6,132                                                                   | 7,498                                                                     | 285                                                             | 2,320                                                                   |
| 10 July 2026            | 603                                                             | 6,354                                                                   | 7,779                                                                     | 286                                                             | 2,322                                                                   |
| 17 July 2026            | 599                                                             | 6,674                                                                   | 7,759                                                                     | 286                                                             | 2,331                                                                   |



## Interest Rate Position Time Series

| Interest Rate Positions |                                                                           |                                                              |                                                                      |                                                                        |
|-------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
|                         |                                                                           |                                                              |                                                                      |                                                                        |
| As At                   | Number of Outstanding<br>Trades / 15 - 20 Years /<br>Overnight Index Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Basis Swap | Number of Outstanding<br>Trades / > 20 Years /<br>Floating vs. Fixed | Number of Outstanding<br>Trades / > 20 Years /<br>Overnight Index Swap |
| 27 March 2026           | 5,242                                                                     | 261                                                          | 2,284                                                                | 8,120                                                                  |
| 02 April 2026           | 5,310                                                                     | 262                                                          | 2,270                                                                | 8,158                                                                  |
| 10 April 2026           | 5,355                                                                     | 261                                                          | 2,283                                                                | 8,249                                                                  |
| 17 April 2026           | 5,392                                                                     | 268                                                          | 2,287                                                                | 8,335                                                                  |
| 24 April 2026           | 5,364                                                                     | 258                                                          | 2,267                                                                | 8,384                                                                  |
| 30 April 2026           | 5,420                                                                     | 258                                                          | 2,271                                                                | 8,460                                                                  |
| 08 May 2026             | 5,471                                                                     | 259                                                          | 2,244                                                                | 8,468                                                                  |
| 15 May 2026             | 5,577                                                                     | 262                                                          | 2,254                                                                | 8,689                                                                  |
| 22 May 2026             | 5,682                                                                     | 258                                                          | 2,286                                                                | 8,867                                                                  |
| 29 May 2026             | 5,713                                                                     | 259                                                          | 2,317                                                                | 8,940                                                                  |
| 05 June 2026            | 5,732                                                                     | 257                                                          | 2,365                                                                | 9,035                                                                  |
| 12 June 2026            | 5,845                                                                     | 257                                                          | 2,339                                                                | 9,033                                                                  |
| 18 June 2026            | 6,049                                                                     | 257                                                          | 2,397                                                                | 9,241                                                                  |
| 26 June 2026            | 6,110                                                                     | 256                                                          | 2,422                                                                | 9,296                                                                  |
| 03 July 2026            | 6,125                                                                     | 252                                                          | 2,472                                                                | 9,459                                                                  |
| 10 July 2026            | 6,294                                                                     | 251                                                          | 2,513                                                                | 9,574                                                                  |
| 17 July 2026            | 6,225                                                                     | 251                                                          | 2,558                                                                | 9,589                                                                  |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|-------------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 03 April 2018             | 06 April 2018     | 213,223.36                          | 213,223.36                                            | 90,271.25                                                                 | 122,952.11                                                                    |
| 09 April 2018             | 13 April 2018     | 259,818.32                          | 259,818.32                                            | 100,209.90                                                                | 159,608.42                                                                    |
| 16 April 2018             | 20 April 2018     | 289,168.19                          | 289,168.19                                            | 105,529.99                                                                | 183,638.20                                                                    |
| 23 April 2018             | 27 April 2018     | 319,935.77                          | 319,935.77                                            | 118,960.70                                                                | 200,975.07                                                                    |
| 30 April 2018             | 04 May 2018       | 199,582.80                          | 199,582.80                                            | 72,112.58                                                                 | 127,470.22                                                                    |
| 07 May 2018               | 11 May 2018       | 297,658.64                          | 297,658.64                                            | 110,201.48                                                                | 187,457.16                                                                    |
| 14 May 2018               | 18 May 2018       | 272,306.00                          | 272,306.00                                            | 92,955.59                                                                 | 179,350.42                                                                    |
| 21 May 2018               | 25 May 2018       | 278,019.93                          | 278,019.93                                            | 80,413.02                                                                 | 197,606.91                                                                    |
| 28 May 2018               | 01 June 2018      | 583,911.19                          | 583,911.19                                            | 115,375.29                                                                | 468,535.90                                                                    |
| 04 June 2018              | 08 June 2018      | 302,876.08                          | 302,876.08                                            | 114,314.26                                                                | 188,561.82                                                                    |
| 11 June 2018              | 15 June 2018      | 307,551.94                          | 307,551.94                                            | 118,098.16                                                                | 189,453.78                                                                    |
| 19 June 2018              | 22 June 2018      | 289,426.23                          | 289,426.23                                            | 112,669.34                                                                | 176,756.89                                                                    |
| 25 June 2018              | 29 June 2018      | 304,328.24                          | 304,328.24                                            | 99,480.93                                                                 | 204,847.31                                                                    |
| 03 July 2018              | 06 July 2018      | 271,203.88                          | 271,203.88                                            | 90,220.85                                                                 | 180,983.03                                                                    |
| 09 July 2018              | 13 July 2018      | 300,147.23                          | 300,147.23                                            | 108,269.90                                                                | 191,877.33                                                                    |
| 16 July 2018              | 20 July 2018      | 287,034.50                          | 287,034.50                                            | 99,831.69                                                                 | 187,202.81                                                                    |
| 23 July 2018              | 27 July 2018      | 344,471.13                          | 344,471.13                                            | 117,621.48                                                                | 226,849.65                                                                    |
| 30 July 2018              | 03 August 2018    | 301,646.91                          | 301,646.91                                            | 97,203.85                                                                 | 204,443.06                                                                    |
| 06 August 2018            | 10 August 2018    | 270,417.37                          | 270,417.37                                            | 96,075.27                                                                 | 174,342.10                                                                    |
| 13 August 2018            | 17 August 2018    | 254,190.76                          | 254,190.76                                            | 85,431.06                                                                 | 168,759.70                                                                    |
| 20 August 2018            | 24 August 2018    | 260,778.01                          | 260,778.01                                            | 83,958.30                                                                 | 176,819.72                                                                    |
| 27 August 2018            | 31 August 2018    | 275,268.56                          | 275,268.56                                            | 88,624.31                                                                 | 186,644.25                                                                    |
| 03 September 2018         | 07 September 2018 | 346,912.68                          | 346,912.68                                            | 96,638.41                                                                 | 250,274.27                                                                    |
| 10 September 2018         | 14 September 2018 | 278,001.35                          | 278,001.35                                            | 89,673.59                                                                 | 188,327.76                                                                    |
| 17 September 2018         | 21 September 2018 | 320,695.67                          | 320,695.67                                            | 89,343.81                                                                 | 231,351.86                                                                    |
| 24 September 2018         | 28 September 2018 | 225,314.42                          | 225,314.42                                            | 78,000.06                                                                 | 147,314.36                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 03 April 2018             | 06 April 2018     | 31,920.07                                                            | 10,087.50                                                            | 37,628.22                                                            | 72,035.21                                                            |
| 09 April 2018             | 13 April 2018     | 60,939.62                                                            | 10,204.14                                                            | 49,431.43                                                            | 55,086.91                                                            |
| 16 April 2018             | 20 April 2018     | 33,376.54                                                            | 22,319.52                                                            | 63,918.25                                                            | 69,337.83                                                            |
| 23 April 2018             | 27 April 2018     | 49,710.32                                                            | 20,943.23                                                            | 64,408.86                                                            | 69,416.00                                                            |
| 30 April 2018             | 04 May 2018       | 21,110.35                                                            | 13,326.83                                                            | 25,337.60                                                            | 59,389.98                                                            |
| 07 May 2018               | 11 May 2018       | 44,763.04                                                            | 23,316.67                                                            | 53,248.30                                                            | 74,590.07                                                            |
| 14 May 2018               | 18 May 2018       | 42,470.64                                                            | 28,405.57                                                            | 46,233.98                                                            | 69,220.56                                                            |
| 21 May 2018               | 25 May 2018       | 31,692.87                                                            | 13,201.00                                                            | 70,408.77                                                            | 72,039.23                                                            |
| 28 May 2018               | 01 June 2018      | 51,038.37                                                            | 17,481.58                                                            | 316,343.26                                                           | 92,296.62                                                            |
| 04 June 2018              | 08 June 2018      | 46,356.79                                                            | 17,193.54                                                            | 52,428.21                                                            | 71,527.50                                                            |
| 11 June 2018              | 15 June 2018      | 49,582.22                                                            | 2,826.47                                                             | 49,829.22                                                            | 101,303.95                                                           |
| 19 June 2018              | 22 June 2018      | 67,210.44                                                            | 9,571.24                                                             | 45,902.15                                                            | 83,428.80                                                            |
| 25 June 2018              | 29 June 2018      | 54,829.40                                                            | 16,439.62                                                            | 56,760.37                                                            | 69,499.10                                                            |
| 03 July 2018              | 06 July 2018      | 42,028.38                                                            | 11,447.40                                                            | 38,116.70                                                            | 73,652.73                                                            |
| 09 July 2018              | 13 July 2018      | 44,859.21                                                            | 14,970.07                                                            | 45,482.52                                                            | 78,489.06                                                            |
| 16 July 2018              | 20 July 2018      | 59,337.37                                                            | 13,983.55                                                            | 51,044.12                                                            | 64,189.86                                                            |
| 23 July 2018              | 27 July 2018      | 64,231.04                                                            | 19,863.54                                                            | 62,688.42                                                            | 79,026.97                                                            |
| 30 July 2018              | 03 August 2018    | 44,286.75                                                            | 11,226.84                                                            | 53,693.06                                                            | 74,474.43                                                            |
| 06 August 2018            | 10 August 2018    | 37,107.34                                                            | 9,315.33                                                             | 40,851.76                                                            | 74,055.84                                                            |
| 13 August 2018            | 17 August 2018    | 34,104.00                                                            | 16,476.61                                                            | 56,893.54                                                            | 55,907.53                                                            |
| 20 August 2018            | 24 August 2018    | 53,337.33                                                            | 8,156.06                                                             | 44,866.42                                                            | 76,773.59                                                            |
| 27 August 2018            | 31 August 2018    | 27,567.25                                                            | 14,891.09                                                            | 54,668.24                                                            | 69,968.16                                                            |
| 03 September 2018         | 07 September 2018 | 31,803.92                                                            | 23,409.74                                                            | 89,114.10                                                            | 78,435.47                                                            |
| 10 September 2018         | 14 September 2018 | 29,410.65                                                            | 11,408.93                                                            | 47,136.77                                                            | 85,752.69                                                            |
| 17 September 2018         | 21 September 2018 | 26,281.70                                                            | 16,285.22                                                            | 48,681.24                                                            | 81,073.51                                                            |
| 24 September 2018         | 28 September 2018 | 20,183.95                                                            | 11,423.61                                                            | 50,400.74                                                            | 46,558.76                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 3,966.71                                                             | 7,482.49                                                             | 39,011.66                                                            | 11,091.51                                                            |
| 09 April 2018             | 13 April 2018     | 2,666.97                                                             | 6,789.20                                                             | 65,629.46                                                            | 9,070.58                                                             |
| 16 April 2018             | 20 April 2018     | 3,812.37                                                             | 5,694.47                                                             | 82,480.48                                                            | 8,228.73                                                             |
| 23 April 2018             | 27 April 2018     | 2,825.13                                                             | 7,260.20                                                             | 82,722.78                                                            | 22,649.24                                                            |
| 30 April 2018             | 04 May 2018       | 3,071.34                                                             | 7,213.58                                                             | 58,887.42                                                            | 11,245.70                                                            |
| 07 May 2018               | 11 May 2018       | 2,102.41                                                             | 14,105.10                                                            | 74,028.67                                                            | 11,504.38                                                            |
| 14 May 2018               | 18 May 2018       | 5,109.52                                                             | 7,304.59                                                             | 63,942.53                                                            | 9,618.62                                                             |
| 21 May 2018               | 25 May 2018       | 4,214.36                                                             | 8,554.54                                                             | 62,285.27                                                            | 15,623.89                                                            |
| 28 May 2018               | 01 June 2018      | 3,708.74                                                             | 9,165.91                                                             | 81,598.11                                                            | 12,278.59                                                            |
| 04 June 2018              | 08 June 2018      | 4,038.44                                                             | 9,167.49                                                             | 88,224.22                                                            | 13,939.88                                                            |
| 11 June 2018              | 15 June 2018      | 2,735.44                                                             | 8,886.06                                                             | 75,558.59                                                            | 16,830.00                                                            |
| 19 June 2018              | 22 June 2018      | 3,466.65                                                             | 9,726.96                                                             | 57,553.59                                                            | 12,566.39                                                            |
| 25 June 2018              | 29 June 2018      | 4,304.15                                                             | 9,110.97                                                             | 74,554.43                                                            | 18,830.21                                                            |
| 03 July 2018              | 06 July 2018      | 2,530.55                                                             | 10,504.38                                                            | 84,764.83                                                            | 8,158.91                                                             |
| 09 July 2018              | 13 July 2018      | 4,297.89                                                             | 7,908.64                                                             | 97,234.97                                                            | 6,904.87                                                             |
| 16 July 2018              | 20 July 2018      | 5,773.60                                                             | 5,918.33                                                             | 80,204.92                                                            | 6,582.74                                                             |
| 23 July 2018              | 27 July 2018      | 2,681.05                                                             | 10,969.56                                                            | 88,160.19                                                            | 16,850.37                                                            |
| 30 July 2018              | 03 August 2018    | 1,572.23                                                             | 13,468.89                                                            | 74,465.89                                                            | 28,458.82                                                            |
| 06 August 2018            | 10 August 2018    | 2,080.24                                                             | 14,872.15                                                            | 78,626.23                                                            | 13,508.47                                                            |
| 13 August 2018            | 17 August 2018    | 1,681.56                                                             | 9,731.21                                                             | 61,792.78                                                            | 17,603.54                                                            |
| 20 August 2018            | 24 August 2018    | 2,708.59                                                             | 7,388.13                                                             | 55,213.49                                                            | 12,334.41                                                            |
| 27 August 2018            | 31 August 2018    | 4,130.92                                                             | 9,706.84                                                             | 76,954.20                                                            | 17,381.87                                                            |
| 03 September 2018         | 07 September 2018 | 5,168.17                                                             | 15,824.29                                                            | 91,836.60                                                            | 11,320.39                                                            |
| 10 September 2018         | 14 September 2018 | 3,528.16                                                             | 15,004.76                                                            | 78,386.25                                                            | 7,373.13                                                             |
| 17 September 2018         | 21 September 2018 | 3,182.92                                                             | 11,065.01                                                            | 126,681.27                                                           | 7,444.80                                                             |
| 24 September 2018         | 28 September 2018 | 3,461.84                                                             | 12,121.24                                                            | 67,616.11                                                            | 13,548.17                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 03 April 2018             | 06 April 2018     | 192,293.69                                                                | 11,786.65                                                                 | 2,414.28                                                                  | 2,289.68                                                                      |
| 09 April 2018             | 13 April 2018     | 223,074.01                                                                | 21,602.52                                                                 | 7,148.73                                                                  | 4,890.26                                                                      |
| 16 April 2018             | 20 April 2018     | 254,479.09                                                                | 20,994.89                                                                 | 5,433.31                                                                  | 3,811.02                                                                      |
| 23 April 2018             | 27 April 2018     | 276,359.45                                                                | 22,162.22                                                                 | 11,679.85                                                                 | 3,398.75                                                                      |
| 30 April 2018             | 04 May 2018       | 177,397.29                                                                | 12,303.90                                                                 | 5,047.80                                                                  | 2,087.47                                                                      |
| 07 May 2018               | 11 May 2018       | 250,057.28                                                                | 27,508.85                                                                 | 11,494.46                                                                 | 4,073.35                                                                      |
| 14 May 2018               | 18 May 2018       | 231,453.06                                                                | 21,347.76                                                                 | 6,445.84                                                                  | 8,249.07                                                                      |
| 21 May 2018               | 25 May 2018       | 217,888.87                                                                | 26,142.98                                                                 | 7,978.14                                                                  | 2,551.81                                                                      |
| 28 May 2018               | 01 June 2018      | 532,993.67                                                                | 32,672.40                                                                 | 8,372.30                                                                  | 3,495.53                                                                      |
| 04 June 2018              | 08 June 2018      | 257,725.36                                                                | 29,544.09                                                                 | 5,245.67                                                                  | 3,911.14                                                                      |
| 11 June 2018              | 15 June 2018      | 252,207.28                                                                | 36,516.83                                                                 | 8,069.42                                                                  | 3,229.80                                                                      |
| 19 June 2018              | 22 June 2018      | 246,102.50                                                                | 21,690.65                                                                 | 9,032.49                                                                  | 4,528.47                                                                      |
| 25 June 2018              | 29 June 2018      | 261,548.11                                                                | 22,757.10                                                                 | 7,384.83                                                                  | 5,305.38                                                                      |
| 03 July 2018              | 06 July 2018      | 225,538.16                                                                | 18,713.94                                                                 | 12,629.06                                                                 | 6,557.92                                                                      |
| 09 July 2018              | 13 July 2018      | 258,406.39                                                                | 21,405.80                                                                 | 12,879.94                                                                 | 2,425.09                                                                      |
| 16 July 2018              | 20 July 2018      | 244,025.88                                                                | 23,941.29                                                                 | 8,044.09                                                                  | 2,450.17                                                                      |
| 23 July 2018              | 27 July 2018      | 301,790.87                                                                | 25,364.20                                                                 | 6,378.15                                                                  | 2,858.69                                                                      |
| 30 July 2018              | 03 August 2018    | 267,492.81                                                                | 16,427.08                                                                 | 7,143.40                                                                  | 3,302.39                                                                      |
| 06 August 2018            | 10 August 2018    | 238,332.54                                                                | 19,652.30                                                                 | 6,150.55                                                                  | 2,484.43                                                                      |
| 13 August 2018            | 17 August 2018    | 222,193.73                                                                | 17,381.07                                                                 | 4,092.69                                                                  | 3,794.00                                                                      |
| 20 August 2018            | 24 August 2018    | 228,373.62                                                                | 20,566.30                                                                 | 3,543.92                                                                  | 3,378.85                                                                      |
| 27 August 2018            | 31 August 2018    | 235,494.23                                                                | 26,551.79                                                                 | 4,747.09                                                                  | 3,436.61                                                                      |
| 03 September 2018         | 07 September 2018 | 284,375.26                                                                | 48,902.57                                                                 | 6,179.30                                                                  | 2,814.02                                                                      |
| 10 September 2018         | 14 September 2018 | 230,823.50                                                                | 36,815.84                                                                 | 5,211.89                                                                  | 1,918.98                                                                      |
| 17 September 2018         | 21 September 2018 | 253,082.62                                                                | 58,102.11                                                                 | 5,174.60                                                                  | 1,709.55                                                                      |
| 24 September 2018         | 28 September 2018 | 200,892.77                                                                | 13,305.13                                                                 | 4,496.02                                                                  | 3,483.86                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 03 April 2018                               | 06 April 2018     | 4,292.35                                                                 | 146.71                                                                   | 0.00                                                                   | 24,934                                   |
| 09 April 2018                               | 13 April 2018     | 2,669.42                                                                 | 419.86                                                                   | 13.52                                                                  | 27,851                                   |
| 16 April 2018                               | 20 April 2018     | 4,330.77                                                                 | 80.21                                                                    | 38.90                                                                  | 30,082                                   |
| 23 April 2018                               | 27 April 2018     | 5,972.26                                                                 | 363.24                                                                   | 0.00                                                                   | 33,627                                   |
| 30 April 2018                               | 04 May 2018       | 2,525.86                                                                 | 220.48                                                                   | 0.00                                                                   | 27,291                                   |
| 07 May 2018                                 | 11 May 2018       | 4,233.97                                                                 | 279.73                                                                   | 11.00                                                                  | 35,716                                   |
| 14 May 2018                                 | 18 May 2018       | 4,585.97                                                                 | 202.29                                                                   | 22.00                                                                  | 34,058                                   |
| 21 May 2018                                 | 25 May 2018       | 23,259.85                                                                | 135.73                                                                   | 62.56                                                                  | 31,037                                   |
| 28 May 2018                                 | 01 June 2018      | 5,796.53                                                                 | 555.76                                                                   | 25.00                                                                  | 36,867                                   |
| 04 June 2018                                | 08 June 2018      | 6,331.23                                                                 | 99.83                                                                    | 18.76                                                                  | 34,444                                   |
| 11 June 2018                                | 15 June 2018      | 7,426.11                                                                 | 49.10                                                                    | 53.39                                                                  | 33,815                                   |
| 19 June 2018                                | 22 June 2018      | 7,861.12                                                                 | 191.00                                                                   | 20.00                                                                  | 36,093                                   |
| 25 June 2018                                | 29 June 2018      | 7,013.40                                                                 | 280.60                                                                   | 38.83                                                                  | 39,397                                   |
| 03 July 2018                                | 06 July 2018      | 7,487.85                                                                 | 276.93                                                                   | 0.00                                                                   | 35,128                                   |
| 09 July 2018                                | 13 July 2018      | 4,862.81                                                                 | 167.16                                                                   | 0.03                                                                   | 40,212                                   |
| 16 July 2018                                | 20 July 2018      | 8,444.10                                                                 | 106.15                                                                   | 22.82                                                                  | 37,269                                   |
| 23 July 2018                                | 27 July 2018      | 7,805.59                                                                 | 273.63                                                                   | 0.00                                                                   | 39,735                                   |
| 30 July 2018                                | 03 August 2018    | 7,041.13                                                                 | 228.60                                                                   | 11.51                                                                  | 37,722                                   |
| 06 August 2018                              | 10 August 2018    | 3,681.47                                                                 | 116.09                                                                   | 0.00                                                                   | 33,860                                   |
| 13 August 2018                              | 17 August 2018    | 6,594.29                                                                 | 128.98                                                                   | 6.00                                                                   | 41,811                                   |
| 20 August 2018                              | 24 August 2018    | 4,277.75                                                                 | 637.57                                                                   | 0.00                                                                   | 29,436                                   |
| 27 August 2018                              | 31 August 2018    | 4,761.61                                                                 | 258.72                                                                   | 18.50                                                                  | 36,374                                   |
| 03 September 2018                           | 07 September 2018 | 4,365.99                                                                 | 200.79                                                                   | 74.75                                                                  | 44,601                                   |
| 10 September 2018                           | 14 September 2018 | 2,849.83                                                                 | 378.91                                                                   | 2.40                                                                   | 37,804                                   |
| 17 September 2018                           | 21 September 2018 | 2,404.28                                                                 | 219.54                                                                   | 2.98                                                                   | 37,641                                   |
| 24 September 2018                           | 28 September 2018 | 2,737.59                                                                 | 391.04                                                                   | 8.00                                                                   | 31,344                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 24,934                                           | 9,522                                                                    | 15,412                                                                      | 1,959                                                          |
| 09 April 2018             | 13 April 2018     | 27,851                                           | 9,742                                                                    | 18,110                                                                      | 3,298                                                          |
| 16 April 2018             | 20 April 2018     | 30,082                                           | 11,249                                                                   | 18,833                                                                      | 1,962                                                          |
| 23 April 2018             | 27 April 2018     | 33,627                                           | 12,661                                                                   | 20,966                                                                      | 3,036                                                          |
| 30 April 2018             | 04 May 2018       | 27,291                                           | 10,367                                                                   | 16,924                                                                      | 1,469                                                          |
| 07 May 2018               | 11 May 2018       | 35,716                                           | 14,504                                                                   | 21,212                                                                      | 2,830                                                          |
| 14 May 2018               | 18 May 2018       | 34,058                                           | 12,011                                                                   | 22,047                                                                      | 2,540                                                          |
| 21 May 2018               | 25 May 2018       | 31,037                                           | 11,007                                                                   | 20,030                                                                      | 2,057                                                          |
| 28 May 2018               | 01 June 2018      | 36,867                                           | 13,451                                                                   | 23,416                                                                      | 2,743                                                          |
| 04 June 2018              | 08 June 2018      | 34,444                                           | 12,107                                                                   | 22,337                                                                      | 2,776                                                          |
| 11 June 2018              | 15 June 2018      | 33,815                                           | 13,026                                                                   | 20,789                                                                      | 2,429                                                          |
| 19 June 2018              | 22 June 2018      | 36,093                                           | 13,584                                                                   | 22,510                                                                      | 3,360                                                          |
| 25 June 2018              | 29 June 2018      | 39,397                                           | 14,237                                                                   | 25,160                                                                      | 3,410                                                          |
| 03 July 2018              | 06 July 2018      | 35,128                                           | 12,467                                                                   | 22,661                                                                      | 2,561                                                          |
| 09 July 2018              | 13 July 2018      | 40,212                                           | 14,723                                                                   | 25,489                                                                      | 2,724                                                          |
| 16 July 2018              | 20 July 2018      | 37,269                                           | 13,326                                                                   | 23,944                                                                      | 3,971                                                          |
| 23 July 2018              | 27 July 2018      | 39,735                                           | 13,587                                                                   | 26,148                                                                      | 3,855                                                          |
| 30 July 2018              | 03 August 2018    | 37,722                                           | 13,471                                                                   | 24,252                                                                      | 2,814                                                          |
| 06 August 2018            | 10 August 2018    | 33,860                                           | 11,786                                                                   | 22,074                                                                      | 2,451                                                          |
| 13 August 2018            | 17 August 2018    | 41,811                                           | 14,833                                                                   | 26,978                                                                      | 2,275                                                          |
| 20 August 2018            | 24 August 2018    | 29,436                                           | 10,458                                                                   | 18,978                                                                      | 2,717                                                          |
| 27 August 2018            | 31 August 2018    | 36,374                                           | 12,283                                                                   | 24,091                                                                      | 1,998                                                          |
| 03 September 2018         | 07 September 2018 | 44,601                                           | 14,046                                                                   | 30,556                                                                      | 2,258                                                          |
| 10 September 2018         | 14 September 2018 | 37,804                                           | 12,713                                                                   | 25,092                                                                      | 1,927                                                          |
| 17 September 2018         | 21 September 2018 | 37,641                                           | 12,685                                                                   | 24,957                                                                      | 1,778                                                          |
| 24 September 2018         | 28 September 2018 | 31,344                                           | 11,126                                                                   | 20,219                                                                      | 1,341                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 1,548                                                          | 4,276                                                          | 10,492                                                         | 875                                                            |
| 09 April 2018             | 13 April 2018     | 1,542                                                          | 5,983                                                          | 8,066                                                          | 636                                                            |
| 16 April 2018             | 20 April 2018     | 2,955                                                          | 6,710                                                          | 7,898                                                          | 809                                                            |
| 23 April 2018             | 27 April 2018     | 3,228                                                          | 6,669                                                          | 8,938                                                          | 619                                                            |
| 30 April 2018             | 04 May 2018       | 2,434                                                          | 4,397                                                          | 8,445                                                          | 761                                                            |
| 07 May 2018               | 11 May 2018       | 3,831                                                          | 7,495                                                          | 9,559                                                          | 408                                                            |
| 14 May 2018               | 18 May 2018       | 3,834                                                          | 7,500                                                          | 9,123                                                          | 943                                                            |
| 21 May 2018               | 25 May 2018       | 2,935                                                          | 7,176                                                          | 8,112                                                          | 917                                                            |
| 28 May 2018               | 01 June 2018      | 3,885                                                          | 8,638                                                          | 10,270                                                         | 673                                                            |
| 04 June 2018              | 08 June 2018      | 3,384                                                          | 8,382                                                          | 8,190                                                          | 1,029                                                          |
| 11 June 2018              | 15 June 2018      | 862                                                            | 8,310                                                          | 11,769                                                         | 629                                                            |
| 19 June 2018              | 22 June 2018      | 2,231                                                          | 8,108                                                          | 11,331                                                         | 646                                                            |
| 25 June 2018              | 29 June 2018      | 3,219                                                          | 8,402                                                          | 11,117                                                         | 770                                                            |
| 03 July 2018              | 06 July 2018      | 2,748                                                          | 6,450                                                          | 10,489                                                         | 510                                                            |
| 09 July 2018              | 13 July 2018      | 3,129                                                          | 7,615                                                          | 12,244                                                         | 590                                                            |
| 16 July 2018              | 20 July 2018      | 2,733                                                          | 8,205                                                          | 9,181                                                          | 821                                                            |
| 23 July 2018              | 27 July 2018      | 3,487                                                          | 7,120                                                          | 11,349                                                         | 658                                                            |
| 30 July 2018              | 03 August 2018    | 2,971                                                          | 8,672                                                          | 9,868                                                          | 473                                                            |
| 06 August 2018            | 10 August 2018    | 1,988                                                          | 8,233                                                          | 8,612                                                          | 478                                                            |
| 13 August 2018            | 17 August 2018    | 3,902                                                          | 13,085                                                         | 9,355                                                          | 566                                                            |
| 20 August 2018            | 24 August 2018    | 1,774                                                          | 5,645                                                          | 9,537                                                          | 534                                                            |
| 27 August 2018            | 31 August 2018    | 3,450                                                          | 9,104                                                          | 10,470                                                         | 910                                                            |
| 03 September 2018         | 07 September 2018 | 4,616                                                          | 11,156                                                         | 11,052                                                         | 1,237                                                          |
| 10 September 2018         | 14 September 2018 | 2,827                                                          | 9,560                                                          | 10,693                                                         | 661                                                            |
| 17 September 2018         | 21 September 2018 | 3,595                                                          | 9,575                                                          | 10,616                                                         | 584                                                            |
| 24 September 2018         | 28 September 2018 | 2,696                                                          | 8,652                                                          | 6,070                                                          | 658                                                            |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 1,144                                                          | 3,795                                                          | 848                                                          | 23,836                                                              |
| 09 April 2018             | 13 April 2018     | 1,255                                                          | 6,069                                                          | 1,003                                                        | 26,116                                                              |
| 16 April 2018             | 20 April 2018     | 1,105                                                          | 7,666                                                          | 980                                                          | 28,631                                                              |
| 23 April 2018             | 27 April 2018     | 1,477                                                          | 8,635                                                          | 1,025                                                        | 31,805                                                              |
| 30 April 2018             | 04 May 2018       | 1,550                                                          | 7,308                                                          | 929                                                          | 26,116                                                              |
| 07 May 2018               | 11 May 2018       | 2,154                                                          | 8,585                                                          | 856                                                          | 33,770                                                              |
| 14 May 2018               | 18 May 2018       | 2,060                                                          | 7,065                                                          | 994                                                          | 31,877                                                              |
| 21 May 2018               | 25 May 2018       | 1,938                                                          | 6,906                                                          | 996                                                          | 28,739                                                              |
| 28 May 2018               | 01 June 2018      | 1,541                                                          | 8,190                                                          | 927                                                          | 34,343                                                              |
| 04 June 2018              | 08 June 2018      | 1,754                                                          | 8,066                                                          | 864                                                          | 31,362                                                              |
| 11 June 2018              | 15 June 2018      | 1,921                                                          | 7,155                                                          | 742                                                          | 30,728                                                              |
| 19 June 2018              | 22 June 2018      | 1,931                                                          | 7,700                                                          | 788                                                          | 34,231                                                              |
| 25 June 2018              | 29 June 2018      | 2,321                                                          | 9,218                                                          | 941                                                          | 37,322                                                              |
| 03 July 2018              | 06 July 2018      | 2,039                                                          | 9,779                                                          | 554                                                          | 33,372                                                              |
| 09 July 2018              | 13 July 2018      | 2,074                                                          | 11,189                                                         | 648                                                          | 38,471                                                              |
| 16 July 2018              | 20 July 2018      | 1,700                                                          | 10,025                                                         | 636                                                          | 35,148                                                              |
| 23 July 2018              | 27 July 2018      | 2,159                                                          | 10,251                                                         | 858                                                          | 37,437                                                              |
| 30 July 2018              | 03 August 2018    | 2,909                                                          | 9,179                                                          | 839                                                          | 36,112                                                              |
| 06 August 2018            | 10 August 2018    | 2,965                                                          | 8,436                                                          | 700                                                          | 32,401                                                              |
| 13 August 2018            | 17 August 2018    | 2,836                                                          | 9,123                                                          | 670                                                          | 40,378                                                              |
| 20 August 2018            | 24 August 2018    | 1,428                                                          | 7,023                                                          | 779                                                          | 27,675                                                              |
| 27 August 2018            | 31 August 2018    | 1,618                                                          | 8,030                                                          | 795                                                          | 34,205                                                              |
| 03 September 2018         | 07 September 2018 | 3,787                                                          | 9,559                                                          | 937                                                          | 41,259                                                              |
| 10 September 2018         | 14 September 2018 | 2,516                                                          | 8,910                                                          | 713                                                          | 34,494                                                              |
| 17 September 2018         | 21 September 2018 | 2,152                                                          | 8,633                                                          | 710                                                          | 35,514                                                              |
| 24 September 2018         | 28 September 2018 | 2,366                                                          | 8,718                                                          | 845                                                          | 30,258                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 626                                                                 | 125                                                                 | 128                                                                  | 208                                                                |
| 09 April 2018             | 13 April 2018     | 1,016                                                               | 353                                                                 | 203                                                                  | 131                                                                |
| 16 April 2018             | 20 April 2018     | 836                                                                 | 255                                                                 | 132                                                                  | 213                                                                |
| 23 April 2018             | 27 April 2018     | 836                                                                 | 466                                                                 | 158                                                                  | 328                                                                |
| 30 April 2018             | 04 May 2018       | 652                                                                 | 233                                                                 | 110                                                                  | 169                                                                |
| 07 May 2018               | 11 May 2018       | 979                                                                 | 427                                                                 | 230                                                                  | 279                                                                |
| 14 May 2018               | 18 May 2018       | 1,223                                                               | 356                                                                 | 288                                                                  | 298                                                                |
| 21 May 2018               | 25 May 2018       | 1,460                                                               | 381                                                                 | 170                                                                  | 269                                                                |
| 28 May 2018               | 01 June 2018      | 1,609                                                               | 334                                                                 | 163                                                                  | 322                                                                |
| 04 June 2018              | 08 June 2018      | 2,289                                                               | 263                                                                 | 197                                                                  | 299                                                                |
| 11 June 2018              | 15 June 2018      | 2,205                                                               | 341                                                                 | 180                                                                  | 300                                                                |
| 19 June 2018              | 22 June 2018      | 972                                                                 | 340                                                                 | 205                                                                  | 332                                                                |
| 25 June 2018              | 29 June 2018      | 1,009                                                               | 345                                                                 | 269                                                                  | 372                                                                |
| 03 July 2018              | 06 July 2018      | 753                                                                 | 367                                                                 | 232                                                                  | 371                                                                |
| 09 July 2018              | 13 July 2018      | 833                                                                 | 430                                                                 | 178                                                                  | 277                                                                |
| 16 July 2018              | 20 July 2018      | 1,180                                                               | 342                                                                 | 149                                                                  | 427                                                                |
| 23 July 2018              | 27 July 2018      | 1,504                                                               | 303                                                                 | 181                                                                  | 296                                                                |
| 30 July 2018              | 03 August 2018    | 739                                                                 | 299                                                                 | 197                                                                  | 356                                                                |
| 06 August 2018            | 10 August 2018    | 828                                                                 | 258                                                                 | 142                                                                  | 222                                                                |
| 13 August 2018            | 17 August 2018    | 712                                                                 | 199                                                                 | 181                                                                  | 317                                                                |
| 20 August 2018            | 24 August 2018    | 1,272                                                               | 143                                                                 | 135                                                                  | 192                                                                |
| 27 August 2018            | 31 August 2018    | 1,496                                                               | 202                                                                 | 181                                                                  | 265                                                                |
| 03 September 2018         | 07 September 2018 | 2,383                                                               | 370                                                                 | 212                                                                  | 329                                                                |
| 10 September 2018         | 14 September 2018 | 2,723                                                               | 241                                                                 | 119                                                                  | 196                                                                |
| 17 September 2018         | 21 September 2018 | 1,532                                                               | 299                                                                 | 118                                                                  | 152                                                                |
| 24 September 2018         | 28 September 2018 | 483                                                                 | 229                                                                 | 185                                                                  | 153                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 03 April 2018             | 06 April 2018     | 13                                                                 | 0                                                                |
| 09 April 2018             | 13 April 2018     | 33                                                                 | 2                                                                |
| 16 April 2018             | 20 April 2018     | 14                                                                 | 3                                                                |
| 23 April 2018             | 27 April 2018     | 35                                                                 | 0                                                                |
| 30 April 2018             | 04 May 2018       | 14                                                                 | 0                                                                |
| 07 May 2018               | 11 May 2018       | 32                                                                 | 1                                                                |
| 14 May 2018               | 18 May 2018       | 15                                                                 | 2                                                                |
| 21 May 2018               | 25 May 2018       | 14                                                                 | 5                                                                |
| 28 May 2018               | 01 June 2018      | 94                                                                 | 3                                                                |
| 04 June 2018              | 08 June 2018      | 28                                                                 | 6                                                                |
| 11 June 2018              | 15 June 2018      | 59                                                                 | 2                                                                |
| 19 June 2018              | 22 June 2018      | 14                                                                 | 1                                                                |
| 25 June 2018              | 29 June 2018      | 78                                                                 | 3                                                                |
| 03 July 2018              | 06 July 2018      | 35                                                                 | 0                                                                |
| 09 July 2018              | 13 July 2018      | 22                                                                 | 1                                                                |
| 16 July 2018              | 20 July 2018      | 22                                                                 | 2                                                                |
| 23 July 2018              | 27 July 2018      | 15                                                                 | 0                                                                |
| 30 July 2018              | 03 August 2018    | 16                                                                 | 5                                                                |
| 06 August 2018            | 10 August 2018    | 10                                                                 | 0                                                                |
| 13 August 2018            | 17 August 2018    | 19                                                                 | 5                                                                |
| 20 August 2018            | 24 August 2018    | 20                                                                 | 0                                                                |
| 27 August 2018            | 31 August 2018    | 25                                                                 | 2                                                                |
| 03 September 2018         | 07 September 2018 | 23                                                                 | 26                                                               |
| 10 September 2018         | 14 September 2018 | 30                                                                 | 2                                                                |
| 17 September 2018         | 21 September 2018 | 24                                                                 | 2                                                                |
| 24 September 2018         | 28 September 2018 | 36                                                                 | 1                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                  | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To               | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 02 October 2018           | 05 October 2018  | 241,036.60                         | 241,036.60                                           | 83,506.40                                                                | 157,530.20                                                                   |
| 08 October 2018           | 12 October 2018  | 291,076.20                         | 291,076.20                                           | 100,810.29                                                               | 190,265.91                                                                   |
| 15 October 2018           | 19 October 2018  | 286,868.72                         | 286,868.72                                           | 95,722.60                                                                | 191,146.12                                                                   |
| 22 October 2018           | 26 October 2018  | 279,463.35                         | 279,463.35                                           | 105,555.93                                                               | 173,907.42                                                                   |
| 29 October 2018           | 02 November 2018 | 352,192.20                         | 352,192.20                                           | 129,025.04                                                               | 223,167.16                                                                   |
| 05 November 2018          | 09 November 2018 | 346,693.36                         | 346,693.36                                           | 81,435.92                                                                | 265,257.44                                                                   |
| 12 November 2018          | 16 November 2018 | 302,582.21                         | 302,582.21                                           | 101,849.03                                                               | 200,733.18                                                                   |
| 19 November 2018          | 23 November 2018 | 259,190.54                         | 259,190.54                                           | 86,640.74                                                                | 172,549.80                                                                   |
| 26 November 2018          | 30 November 2018 | 325,825.87                         | 325,825.87                                           | 100,819.26                                                               | 225,006.61                                                                   |
| 03 December 2018          | 07 December 2018 | 324,466.42                         | 324,466.42                                           | 113,391.80                                                               | 211,074.62                                                                   |
| 10 December 2018          | 14 December 2018 | 386,605.91                         | 386,605.91                                           | 104,475.66                                                               | 282,130.25                                                                   |
| 17 December 2018          | 21 December 2018 | 273,008.16                         | 273,008.16                                           | 85,796.54                                                                | 187,211.62                                                                   |
| 24 December 2018          | 28 December 2018 | 126,330.59                         | 126,330.59                                           | 40,739.43                                                                | 85,591.16                                                                    |
| 31 December 2018          | 04 January 2019  | 191,357.44                         | 191,357.44                                           | 63,966.85                                                                | 127,390.59                                                                   |
| 07 January 2019           | 11 January 2019  | 357,536.98                         | 357,536.98                                           | 126,169.82                                                               | 231,367.16                                                                   |
| 14 January 2019           | 18 January 2019  | 270,364.90                         | 270,364.90                                           | 91,780.50                                                                | 178,584.41                                                                   |
| 21 January 2019           | 25 January 2019  | 241,650.15                         | 241,650.15                                           | 82,002.72                                                                | 159,647.43                                                                   |
| 28 January 2019           | 01 February 2019 | 295,212.20                         | 295,212.20                                           | 93,997.93                                                                | 201,214.27                                                                   |
| 04 February 2019          | 08 February 2019 | 390,068.88                         | 390,068.88                                           | 130,134.41                                                               | 259,934.47                                                                   |
| 11 February 2019          | 15 February 2019 | 300,601.29                         | 300,601.29                                           | 91,889.17                                                                | 208,712.12                                                                   |
| 18 February 2019          | 22 February 2019 | 266,767.12                         | 266,767.12                                           | 88,368.79                                                                | 178,398.34                                                                   |
| 25 February 2019          | 01 March 2019    | 258,971.78                         | 258,971.78                                           | 86,410.33                                                                | 172,561.44                                                                   |
| 04 March 2019             | 08 March 2019    | 297,353.96                         | 297,353.96                                           | 106,484.06                                                               | 190,869.89                                                                   |
| 11 March 2019             | 15 March 2019    | 304,106.72                         | 304,106.72                                           | 103,317.18                                                               | 200,789.54                                                                   |
| 18 March 2019             | 22 March 2019    | 364,649.69                         | 364,649.69                                           | 93,658.75                                                                | 270,990.94                                                                   |
| 25 March 2019             | 29 March 2019    | 289,408.33                         | 289,408.33                                           | 95,973.63                                                                | 193,434.70                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                  | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To               | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 02 October 2018           | 05 October 2018  | 9,115.61                                                             | 14,184.55                                                            | 48,971.56                                                            | 65,808.16                                                            |
| 08 October 2018           | 12 October 2018  | 34,541.05                                                            | 13,305.56                                                            | 66,036.25                                                            | 58,625.25                                                            |
| 15 October 2018           | 19 October 2018  | 31,132.65                                                            | 13,990.07                                                            | 52,886.54                                                            | 77,330.71                                                            |
| 22 October 2018           | 26 October 2018  | 26,595.83                                                            | 11,454.13                                                            | 63,590.08                                                            | 59,695.15                                                            |
| 29 October 2018           | 02 November 2018 | 47,198.85                                                            | 16,407.28                                                            | 78,113.92                                                            | 85,118.90                                                            |
| 05 November 2018          | 09 November 2018 | 26,835.77                                                            | 18,709.23                                                            | 31,990.57                                                            | 66,988.69                                                            |
| 12 November 2018          | 16 November 2018 | 20,720.48                                                            | 19,099.67                                                            | 62,416.78                                                            | 80,096.11                                                            |
| 19 November 2018          | 23 November 2018 | 43,561.21                                                            | 12,908.55                                                            | 48,363.10                                                            | 48,489.89                                                            |
| 26 November 2018          | 30 November 2018 | 24,445.28                                                            | 16,110.38                                                            | 59,492.63                                                            | 91,902.36                                                            |
| 03 December 2018          | 07 December 2018 | 32,671.57                                                            | 14,777.29                                                            | 49,589.34                                                            | 90,676.51                                                            |
| 10 December 2018          | 14 December 2018 | 31,664.63                                                            | 12,695.31                                                            | 51,873.74                                                            | 165,706.39                                                           |
| 17 December 2018          | 21 December 2018 | 22,084.73                                                            | 13,870.53                                                            | 51,428.23                                                            | 82,362.97                                                            |
| 24 December 2018          | 28 December 2018 | 13,779.29                                                            | 3,201.40                                                             | 24,141.40                                                            | 29,411.26                                                            |
| 31 December 2018          | 04 January 2019  | 20,759.72                                                            | 10,380.57                                                            | 25,217.71                                                            | 48,583.88                                                            |
| 07 January 2019           | 11 January 2019  | 41,656.77                                                            | 16,770.13                                                            | 73,063.83                                                            | 94,889.82                                                            |
| 14 January 2019           | 18 January 2019  | 26,669.98                                                            | 12,748.03                                                            | 50,759.94                                                            | 61,538.80                                                            |
| 21 January 2019           | 25 January 2019  | 27,134.35                                                            | 12,986.17                                                            | 45,378.17                                                            | 63,317.74                                                            |
| 28 January 2019           | 01 February 2019 | 34,740.28                                                            | 15,407.29                                                            | 50,776.33                                                            | 80,355.95                                                            |
| 04 February 2019          | 08 February 2019 | 38,767.50                                                            | 23,682.88                                                            | 80,526.00                                                            | 108,470.66                                                           |
| 11 February 2019          | 15 February 2019 | 51,197.86                                                            | 15,924.93                                                            | 66,003.07                                                            | 59,010.65                                                            |
| 18 February 2019          | 22 February 2019 | 33,327.28                                                            | 13,630.92                                                            | 43,333.69                                                            | 61,305.36                                                            |
| 25 February 2019          | 01 March 2019    | 32,859.45                                                            | 14,262.53                                                            | 63,798.24                                                            | 62,089.43                                                            |
| 04 March 2019             | 08 March 2019    | 30,413.13                                                            | 13,766.84                                                            | 63,413.09                                                            | 72,003.91                                                            |
| 11 March 2019             | 15 March 2019    | 18,662.33                                                            | 13,750.78                                                            | 68,872.75                                                            | 93,298.02                                                            |
| 18 March 2019             | 22 March 2019    | 23,043.38                                                            | 14,391.53                                                            | 63,699.54                                                            | 56,811.94                                                            |
| 25 March 2019             | 29 March 2019    | 35,478.00                                                            | 19,319.76                                                            | 72,312.03                                                            | 51,964.38                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                  |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To               | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 2,350.44                                                             | 8,454.42                                                             | 82,694.13                                                            | 9,457.72                                                             |
| 08 October 2018           | 12 October 2018  | 2,662.82                                                             | 10,894.17                                                            | 93,241.77                                                            | 11,769.32                                                            |
| 15 October 2018           | 19 October 2018  | 3,641.05                                                             | 10,701.98                                                            | 84,050.47                                                            | 13,135.26                                                            |
| 22 October 2018           | 26 October 2018  | 1,911.42                                                             | 7,793.03                                                             | 95,947.78                                                            | 12,475.92                                                            |
| 29 October 2018           | 02 November 2018 | 3,814.99                                                             | 11,483.92                                                            | 94,974.62                                                            | 15,079.72                                                            |
| 05 November 2018          | 09 November 2018 | 3,000.14                                                             | 110,862.43                                                           | 77,305.47                                                            | 11,001.06                                                            |
| 12 November 2018          | 16 November 2018 | 3,329.31                                                             | 16,653.70                                                            | 94,571.11                                                            | 5,695.07                                                             |
| 19 November 2018          | 23 November 2018 | 3,875.23                                                             | 10,376.87                                                            | 78,989.84                                                            | 12,625.87                                                            |
| 26 November 2018          | 30 November 2018 | 4,850.56                                                             | 11,075.90                                                            | 103,065.09                                                           | 14,883.67                                                            |
| 03 December 2018          | 07 December 2018 | 4,701.63                                                             | 9,817.33                                                             | 110,540.51                                                           | 11,692.23                                                            |
| 10 December 2018          | 14 December 2018 | 3,339.33                                                             | 11,533.01                                                            | 93,257.72                                                            | 16,535.77                                                            |
| 17 December 2018          | 21 December 2018 | 3,648.74                                                             | 10,861.12                                                            | 78,696.56                                                            | 10,055.28                                                            |
| 24 December 2018          | 28 December 2018 | 1,130.85                                                             | 3,966.59                                                             | 46,188.50                                                            | 4,511.29                                                             |
| 31 December 2018          | 04 January 2019  | 3,738.53                                                             | 7,786.38                                                             | 64,219.12                                                            | 10,671.54                                                            |
| 07 January 2019           | 11 January 2019  | 3,363.43                                                             | 12,625.96                                                            | 100,165.71                                                           | 15,001.33                                                            |
| 14 January 2019           | 18 January 2019  | 3,279.74                                                             | 13,031.21                                                            | 90,949.33                                                            | 11,387.87                                                            |
| 21 January 2019           | 25 January 2019  | 4,012.44                                                             | 7,343.15                                                             | 75,190.72                                                            | 6,287.41                                                             |
| 28 January 2019           | 01 February 2019 | 3,430.62                                                             | 8,896.38                                                             | 82,088.04                                                            | 19,517.30                                                            |
| 04 February 2019          | 08 February 2019 | 5,495.02                                                             | 14,917.35                                                            | 92,596.58                                                            | 25,612.89                                                            |
| 11 February 2019          | 15 February 2019 | 3,326.65                                                             | 9,663.04                                                             | 81,834.89                                                            | 13,640.19                                                            |
| 18 February 2019          | 22 February 2019 | 6,547.41                                                             | 11,040.99                                                            | 85,402.84                                                            | 12,178.61                                                            |
| 25 February 2019          | 01 March 2019    | 6,800.33                                                             | 12,230.23                                                            | 50,220.65                                                            | 16,710.90                                                            |
| 04 March 2019             | 08 March 2019    | 6,146.54                                                             | 10,192.16                                                            | 92,733.83                                                            | 8,684.47                                                             |
| 11 March 2019             | 15 March 2019    | 5,446.27                                                             | 14,075.39                                                            | 72,606.93                                                            | 17,394.26                                                            |
| 18 March 2019             | 22 March 2019    | 3,880.21                                                             | 11,207.95                                                            | 86,516.65                                                            | 105,098.48                                                           |
| 25 March 2019             | 29 March 2019    | 3,246.08                                                             | 9,473.18                                                             | 78,930.45                                                            | 18,684.45                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |                  | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To               | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 02 October 2018           | 05 October 2018  | 210,168.65                                                                 | 17,096.99                                                                  | 6,520.32                                                                   | 3,249.09                                                                       |
| 08 October 2018           | 12 October 2018  | 247,856.10                                                                 | 26,026.23                                                                  | 8,878.11                                                                   | 3,985.12                                                                       |
| 15 October 2018           | 19 October 2018  | 252,486.63                                                                 | 20,620.65                                                                  | 7,004.53                                                                   | 2,744.55                                                                       |
| 22 October 2018           | 26 October 2018  | 243,403.64                                                                 | 23,300.58                                                                  | 7,036.96                                                                   | 2,699.61                                                                       |
| 29 October 2018           | 02 November 2018 | 310,560.94                                                                 | 21,382.68                                                                  | 13,927.90                                                                  | 2,306.94                                                                       |
| 05 November 2018          | 09 November 2018 | 317,934.80                                                                 | 17,936.09                                                                  | 5,192.32                                                                   | 2,818.49                                                                       |
| 12 November 2018          | 16 November 2018 | 264,300.28                                                                 | 24,586.23                                                                  | 6,267.17                                                                   | 3,372.64                                                                       |
| 19 November 2018          | 23 November 2018 | 229,339.90                                                                 | 21,143.04                                                                  | 4,762.99                                                                   | 1,511.69                                                                       |
| 26 November 2018          | 30 November 2018 | 277,035.37                                                                 | 36,630.26                                                                  | 5,290.57                                                                   | 3,250.79                                                                       |
| 03 December 2018          | 07 December 2018 | 271,026.53                                                                 | 42,371.13                                                                  | 5,816.38                                                                   | 1,940.53                                                                       |
| 10 December 2018          | 14 December 2018 | 274,345.34                                                                 | 101,880.40                                                                 | 3,967.03                                                                   | 2,531.29                                                                       |
| 17 December 2018          | 21 December 2018 | 242,254.37                                                                 | 20,361.53                                                                  | 4,528.55                                                                   | 1,886.72                                                                       |
| 24 December 2018          | 28 December 2018 | 117,249.31                                                                 | 4,845.55                                                                   | 1,731.37                                                                   | 1,188.63                                                                       |
| 31 December 2018          | 04 January 2019  | 173,582.37                                                                 | 9,849.68                                                                   | 2,471.95                                                                   | 2,316.47                                                                       |
| 07 January 2019           | 11 January 2019  | 307,868.61                                                                 | 30,543.70                                                                  | 9,882.31                                                                   | 2,815.36                                                                       |
| 14 January 2019           | 18 January 2019  | 233,037.98                                                                 | 18,413.49                                                                  | 9,253.49                                                                   | 3,287.63                                                                       |
| 21 January 2019           | 25 January 2019  | 209,726.72                                                                 | 15,531.12                                                                  | 7,158.09                                                                   | 2,913.58                                                                       |
| 28 January 2019           | 01 February 2019 | 261,777.18                                                                 | 16,461.24                                                                  | 5,664.92                                                                   | 3,209.86                                                                       |
| 04 February 2019          | 08 February 2019 | 350,689.39                                                                 | 19,036.50                                                                  | 6,636.07                                                                   | 4,291.50                                                                       |
| 11 February 2019          | 15 February 2019 | 268,464.39                                                                 | 15,779.84                                                                  | 7,258.06                                                                   | 2,676.78                                                                       |
| 18 February 2019          | 22 February 2019 | 230,980.62                                                                 | 25,042.20                                                                  | 4,961.31                                                                   | 1,541.06                                                                       |
| 25 February 2019          | 01 March 2019    | 225,407.17                                                                 | 24,564.73                                                                  | 3,589.31                                                                   | 1,670.17                                                                       |
| 04 March 2019             | 08 March 2019    | 251,505.30                                                                 | 32,438.56                                                                  | 6,061.43                                                                   | 3,040.18                                                                       |
| 11 March 2019             | 15 March 2019    | 250,987.76                                                                 | 36,597.64                                                                  | 6,924.67                                                                   | 4,818.94                                                                       |
| 18 March 2019             | 22 March 2019    | 326,913.24                                                                 | 22,464.26                                                                  | 6,585.58                                                                   | 2,261.48                                                                       |
| 25 March 2019             | 29 March 2019    | 253,611.91                                                                 | 17,051.90                                                                  | 7,830.07                                                                   | 2,836.59                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                  |                                                                           |                                                                           |                                                                         | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------|
| From                                        | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 02 October 2018                             | 05 October 2018  | 2,637.36                                                                  | 650.07                                                                    | 714.12                                                                  | 37,428                                   |
| 08 October 2018                             | 12 October 2018  | 4,003.42                                                                  | 136.04                                                                    | 191.18                                                                  | 40,259                                   |
| 15 October 2018                             | 19 October 2018  | 3,968.15                                                                  | 18.66                                                                     | 25.56                                                                   | 38,938                                   |
| 22 October 2018                             | 26 October 2018  | 2,770.62                                                                  | 241.94                                                                    | 10.00                                                                   | 36,046                                   |
| 29 October 2018                             | 02 November 2018 | 3,907.89                                                                  | 105.84                                                                    | 0.00                                                                    | 53,460                                   |
| 05 November 2018                            | 09 November 2018 | 2,730.51                                                                  | 81.16                                                                     | 0.00                                                                    | 41,274                                   |
| 12 November 2018                            | 16 November 2018 | 3,690.79                                                                  | 365.11                                                                    | 0.00                                                                    | 44,631                                   |
| 19 November 2018                            | 23 November 2018 | 2,203.62                                                                  | 42.62                                                                     | 186.69                                                                  | 33,272                                   |
| 26 November 2018                            | 30 November 2018 | 3,241.88                                                                  | 377.00                                                                    | 0.00                                                                    | 45,385                                   |
| 03 December 2018                            | 07 December 2018 | 3,262.88                                                                  | 6.58                                                                      | 42.39                                                                   | 49,602                                   |
| 10 December 2018                            | 14 December 2018 | 3,478.74                                                                  | 394.11                                                                    | 9.00                                                                    | 42,647                                   |
| 17 December 2018                            | 21 December 2018 | 3,809.74                                                                  | 136.30                                                                    | 30.95                                                                   | 43,362                                   |
| 24 December 2018                            | 28 December 2018 | 1,287.89                                                                  | 27.85                                                                     | 0.00                                                                    | 24,640                                   |
| 31 December 2018                            | 04 January 2019  | 3,070.49                                                                  | 66.49                                                                     | 0.00                                                                    | 28,840                                   |
| 07 January 2019                             | 11 January 2019  | 6,320.39                                                                  | 81.42                                                                     | 25.19                                                                   | 55,785                                   |
| 14 January 2019                             | 18 January 2019  | 6,238.49                                                                  | 133.82                                                                    | 0.00                                                                    | 40,572                                   |
| 21 January 2019                             | 25 January 2019  | 6,050.37                                                                  | 270.27                                                                    | 0.00                                                                    | 37,910                                   |
| 28 January 2019                             | 01 February 2019 | 7,882.82                                                                  | 216.17                                                                    | 0.00                                                                    | 44,947                                   |
| 04 February 2019                            | 08 February 2019 | 9,179.76                                                                  | 226.17                                                                    | 9.50                                                                    | 65,563                                   |
| 11 February 2019                            | 15 February 2019 | 6,317.22                                                                  | 105.00                                                                    | 0.00                                                                    | 40,339                                   |
| 18 February 2019                            | 22 February 2019 | 3,968.95                                                                  | 246.32                                                                    | 26.67                                                                   | 36,881                                   |
| 25 February 2019                            | 01 March 2019    | 3,366.00                                                                  | 351.98                                                                    | 22.42                                                                   | 38,391                                   |
| 04 March 2019                               | 08 March 2019    | 4,206.27                                                                  | 87.87                                                                     | 14.34                                                                   | 41,956                                   |
| 11 March 2019                               | 15 March 2019    | 4,709.53                                                                  | 48.82                                                                     | 19.37                                                                   | 42,032                                   |
| 18 March 2019                               | 22 March 2019    | 6,292.05                                                                  | 128.24                                                                    | 4.86                                                                    | 42,077                                   |
| 25 March 2019                               | 29 March 2019    | 7,133.10                                                                  | 927.55                                                                    | 17.21                                                                   | 36,799                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                  | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To               | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 37,428                                           | 14,681                                                                   | 22,748                                                                      | 599                                                            |
| 08 October 2018           | 12 October 2018  | 40,259                                           | 14,558                                                                   | 25,702                                                                      | 2,299                                                          |
| 15 October 2018           | 19 October 2018  | 38,938                                           | 14,422                                                                   | 24,516                                                                      | 1,945                                                          |
| 22 October 2018           | 26 October 2018  | 36,046                                           | 13,119                                                                   | 22,927                                                                      | 1,878                                                          |
| 29 October 2018           | 02 November 2018 | 53,460                                           | 22,341                                                                   | 31,119                                                                      | 2,631                                                          |
| 05 November 2018          | 09 November 2018 | 41,274                                           | 14,915                                                                   | 26,359                                                                      | 1,737                                                          |
| 12 November 2018          | 16 November 2018 | 44,631                                           | 15,209                                                                   | 29,423                                                                      | 1,532                                                          |
| 19 November 2018          | 23 November 2018 | 33,272                                           | 12,638                                                                   | 20,634                                                                      | 1,639                                                          |
| 26 November 2018          | 30 November 2018 | 45,385                                           | 14,261                                                                   | 31,125                                                                      | 1,673                                                          |
| 03 December 2018          | 07 December 2018 | 49,602                                           | 17,350                                                                   | 32,252                                                                      | 2,248                                                          |
| 10 December 2018          | 14 December 2018 | 42,647                                           | 12,951                                                                   | 29,696                                                                      | 1,782                                                          |
| 17 December 2018          | 21 December 2018 | 43,362                                           | 13,673                                                                   | 29,690                                                                      | 1,603                                                          |
| 24 December 2018          | 28 December 2018 | 24,640                                           | 6,054                                                                    | 18,586                                                                      | 838                                                            |
| 31 December 2018          | 04 January 2019  | 28,840                                           | 9,988                                                                    | 18,852                                                                      | 1,285                                                          |
| 07 January 2019           | 11 January 2019  | 55,785                                           | 20,273                                                                   | 35,513                                                                      | 2,531                                                          |
| 14 January 2019           | 18 January 2019  | 40,572                                           | 14,903                                                                   | 25,669                                                                      | 1,763                                                          |
| 21 January 2019           | 25 January 2019  | 37,910                                           | 14,315                                                                   | 23,595                                                                      | 1,773                                                          |
| 28 January 2019           | 01 February 2019 | 44,947                                           | 15,551                                                                   | 29,396                                                                      | 2,037                                                          |
| 04 February 2019          | 08 February 2019 | 65,563                                           | 23,067                                                                   | 42,497                                                                      | 2,319                                                          |
| 11 February 2019          | 15 February 2019 | 40,339                                           | 14,998                                                                   | 25,341                                                                      | 1,595                                                          |
| 18 February 2019          | 22 February 2019 | 36,881                                           | 12,690                                                                   | 24,192                                                                      | 2,067                                                          |
| 25 February 2019          | 01 March 2019    | 38,391                                           | 13,713                                                                   | 24,678                                                                      | 1,931                                                          |
| 04 March 2019             | 08 March 2019    | 41,956                                           | 15,276                                                                   | 26,681                                                                      | 2,043                                                          |
| 11 March 2019             | 15 March 2019    | 42,032                                           | 15,151                                                                   | 26,881                                                                      | 1,272                                                          |
| 18 March 2019             | 22 March 2019    | 42,077                                           | 15,779                                                                   | 26,299                                                                      | 1,655                                                          |
| 25 March 2019             | 29 March 2019    | 36,799                                           | 12,851                                                                   | 23,948                                                                      | 2,026                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                |                                                                |                                                                |                                                                |
|---------------------------|------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                  |                                                                |                                                                |                                                                |                                                                |
| From                      | To               | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 3,125                                                          | 9,254                                                          | 9,889                                                          | 607                                                            |
| 08 October 2018           | 12 October 2018  | 2,894                                                          | 9,949                                                          | 9,445                                                          | 514                                                            |
| 15 October 2018           | 19 October 2018  | 2,793                                                          | 8,131                                                          | 10,493                                                         | 617                                                            |
| 22 October 2018           | 26 October 2018  | 2,314                                                          | 10,015                                                         | 9,071                                                          | 400                                                            |
| 29 October 2018           | 02 November 2018 | 3,121                                                          | 14,502                                                         | 16,238                                                         | 775                                                            |
| 05 November 2018          | 09 November 2018 | 5,200                                                          | 8,662                                                          | 10,758                                                         | 550                                                            |
| 12 November 2018          | 16 November 2018 | 4,205                                                          | 14,541                                                         | 10,792                                                         | 730                                                            |
| 19 November 2018          | 23 November 2018 | 2,678                                                          | 8,271                                                          | 7,955                                                          | 663                                                            |
| 26 November 2018          | 30 November 2018 | 4,152                                                          | 13,690                                                         | 10,898                                                         | 879                                                            |
| 03 December 2018          | 07 December 2018 | 3,494                                                          | 12,712                                                         | 13,682                                                         | 831                                                            |
| 10 December 2018          | 14 December 2018 | 2,447                                                          | 13,991                                                         | 10,744                                                         | 893                                                            |
| 17 December 2018          | 21 December 2018 | 3,168                                                          | 14,980                                                         | 11,087                                                         | 821                                                            |
| 24 December 2018          | 28 December 2018 | 854                                                            | 12,020                                                         | 4,689                                                          | 239                                                            |
| 31 December 2018          | 04 January 2019  | 2,069                                                          | 7,079                                                          | 7,323                                                          | 634                                                            |
| 07 January 2019           | 11 January 2019  | 4,737                                                          | 16,103                                                         | 13,259                                                         | 787                                                            |
| 14 January 2019           | 18 January 2019  | 3,476                                                          | 10,687                                                         | 8,679                                                          | 696                                                            |
| 21 January 2019           | 25 January 2019  | 3,970                                                          | 6,837                                                          | 11,217                                                         | 636                                                            |
| 28 January 2019           | 01 February 2019 | 3,961                                                          | 12,253                                                         | 11,574                                                         | 650                                                            |
| 04 February 2019          | 08 February 2019 | 6,070                                                          | 20,062                                                         | 17,640                                                         | 1,199                                                          |
| 11 February 2019          | 15 February 2019 | 3,958                                                          | 10,541                                                         | 10,209                                                         | 640                                                            |
| 18 February 2019          | 22 February 2019 | 3,460                                                          | 7,145                                                          | 10,449                                                         | 1,046                                                          |
| 25 February 2019          | 01 March 2019    | 3,711                                                          | 10,987                                                         | 10,028                                                         | 1,757                                                          |
| 04 March 2019             | 08 March 2019    | 3,741                                                          | 11,216                                                         | 11,021                                                         | 1,072                                                          |
| 11 March 2019             | 15 March 2019    | 3,205                                                          | 12,156                                                         | 12,322                                                         | 797                                                            |
| 18 March 2019             | 22 March 2019    | 4,280                                                          | 11,835                                                         | 10,014                                                         | 898                                                            |
| 25 March 2019             | 29 March 2019    | 4,495                                                          | 8,763                                                          | 9,072                                                          | 645                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                  |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To               | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 1,729                                                          | 11,563                                                         | 663                                                          | 36,018                                                              |
| 08 October 2018           | 12 October 2018  | 2,213                                                          | 12,128                                                         | 818                                                          | 37,855                                                              |
| 15 October 2018           | 19 October 2018  | 2,119                                                          | 12,070                                                         | 771                                                          | 37,494                                                              |
| 22 October 2018           | 26 October 2018  | 1,846                                                          | 9,618                                                          | 905                                                          | 34,005                                                              |
| 29 October 2018           | 02 November 2018 | 2,828                                                          | 12,371                                                         | 995                                                          | 51,726                                                              |
| 05 November 2018          | 09 November 2018 | 2,876                                                          | 10,880                                                         | 612                                                          | 39,972                                                              |
| 12 November 2018          | 16 November 2018 | 2,985                                                          | 9,060                                                          | 788                                                          | 42,893                                                              |
| 19 November 2018          | 23 November 2018 | 2,396                                                          | 8,882                                                          | 790                                                          | 31,731                                                              |
| 26 November 2018          | 30 November 2018 | 2,354                                                          | 10,861                                                         | 881                                                          | 41,734                                                              |
| 03 December 2018          | 07 December 2018 | 2,575                                                          | 13,215                                                         | 847                                                          | 46,456                                                              |
| 10 December 2018          | 14 December 2018 | 2,189                                                          | 9,928                                                          | 675                                                          | 38,946                                                              |
| 17 December 2018          | 21 December 2018 | 2,585                                                          | 8,384                                                          | 736                                                          | 40,803                                                              |
| 24 December 2018          | 28 December 2018 | 1,274                                                          | 4,377                                                          | 350                                                          | 24,062                                                              |
| 31 December 2018          | 04 January 2019  | 1,708                                                          | 8,207                                                          | 537                                                          | 27,994                                                              |
| 07 January 2019           | 11 January 2019  | 3,172                                                          | 14,491                                                         | 707                                                          | 53,946                                                              |
| 14 January 2019           | 18 January 2019  | 3,231                                                          | 11,436                                                         | 606                                                          | 38,635                                                              |
| 21 January 2019           | 25 January 2019  | 2,671                                                          | 10,060                                                         | 747                                                          | 36,364                                                              |
| 28 January 2019           | 01 February 2019 | 2,617                                                          | 10,962                                                         | 894                                                          | 43,314                                                              |
| 04 February 2019          | 08 February 2019 | 4,104                                                          | 12,815                                                         | 1,355                                                        | 63,514                                                              |
| 11 February 2019          | 15 February 2019 | 2,742                                                          | 9,772                                                          | 884                                                          | 38,543                                                              |
| 18 February 2019          | 22 February 2019 | 2,223                                                          | 9,714                                                          | 779                                                          | 34,622                                                              |
| 25 February 2019          | 01 March 2019    | 2,526                                                          | 6,685                                                          | 767                                                          | 35,970                                                              |
| 04 March 2019             | 08 March 2019    | 2,810                                                          | 9,487                                                          | 568                                                          | 38,632                                                              |
| 11 March 2019             | 15 March 2019    | 3,301                                                          | 8,275                                                          | 706                                                          | 37,690                                                              |
| 18 March 2019             | 22 March 2019    | 3,027                                                          | 9,672                                                          | 698                                                          | 39,785                                                              |
| 25 March 2019             | 29 March 2019    | 2,339                                                          | 8,612                                                          | 848                                                          | 35,029                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                  | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To               | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 718                                                                 | 320                                                                 | 163                                                                  | 175                                                                |
| 08 October 2018           | 12 October 2018  | 1,283                                                               | 472                                                                 | 294                                                                  | 342                                                                |
| 15 October 2018           | 19 October 2018  | 740                                                                 | 299                                                                 | 144                                                                  | 255                                                                |
| 22 October 2018           | 26 October 2018  | 1,394                                                               | 287                                                                 | 130                                                                  | 202                                                                |
| 29 October 2018           | 02 November 2018 | 921                                                                 | 323                                                                 | 158                                                                  | 294                                                                |
| 05 November 2018          | 09 November 2018 | 702                                                                 | 261                                                                 | 120                                                                  | 197                                                                |
| 12 November 2018          | 16 November 2018 | 981                                                                 | 289                                                                 | 202                                                                  | 242                                                                |
| 19 November 2018          | 23 November 2018 | 1,024                                                               | 211                                                                 | 117                                                                  | 180                                                                |
| 26 November 2018          | 30 November 2018 | 2,912                                                               | 283                                                                 | 182                                                                  | 251                                                                |
| 03 December 2018          | 07 December 2018 | 2,558                                                               | 269                                                                 | 107                                                                  | 205                                                                |
| 10 December 2018          | 14 December 2018 | 3,193                                                               | 190                                                                 | 122                                                                  | 168                                                                |
| 17 December 2018          | 21 December 2018 | 2,019                                                               | 202                                                                 | 117                                                                  | 187                                                                |
| 24 December 2018          | 28 December 2018 | 309                                                                 | 111                                                                 | 70                                                                   | 67                                                                 |
| 31 December 2018          | 04 January 2019  | 424                                                                 | 120                                                                 | 123                                                                  | 174                                                                |
| 07 January 2019           | 11 January 2019  | 1,013                                                               | 385                                                                 | 160                                                                  | 273                                                                |
| 14 January 2019           | 18 January 2019  | 937                                                                 | 426                                                                 | 188                                                                  | 380                                                                |
| 21 January 2019           | 25 January 2019  | 782                                                                 | 276                                                                 | 184                                                                  | 288                                                                |
| 28 January 2019           | 01 February 2019 | 780                                                                 | 293                                                                 | 161                                                                  | 380                                                                |
| 04 February 2019          | 08 February 2019 | 981                                                                 | 361                                                                 | 236                                                                  | 446                                                                |
| 11 February 2019          | 15 February 2019 | 932                                                                 | 384                                                                 | 172                                                                  | 297                                                                |
| 18 February 2019          | 22 February 2019 | 1,592                                                               | 288                                                                 | 113                                                                  | 242                                                                |
| 25 February 2019          | 01 March 2019    | 1,837                                                               | 213                                                                 | 106                                                                  | 207                                                                |
| 04 March 2019             | 08 March 2019    | 2,580                                                               | 281                                                                 | 187                                                                  | 245                                                                |
| 11 March 2019             | 15 March 2019    | 3,524                                                               | 356                                                                 | 195                                                                  | 245                                                                |
| 18 March 2019             | 22 March 2019    | 1,510                                                               | 335                                                                 | 121                                                                  | 317                                                                |
| 25 March 2019             | 29 March 2019    | 844                                                                 | 290                                                                 | 149                                                                  | 434                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                    |                                                                  |
|---------------------------|------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                  |                                                                    |                                                                  |
| From                      | To               | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 02 October 2018           | 05 October 2018  | 29                                                                 | 6                                                                |
| 08 October 2018           | 12 October 2018  | 9                                                                  | 5                                                                |
| 15 October 2018           | 19 October 2018  | 4                                                                  | 3                                                                |
| 22 October 2018           | 26 October 2018  | 24                                                                 | 5                                                                |
| 29 October 2018           | 02 November 2018 | 38                                                                 | 0                                                                |
| 05 November 2018          | 09 November 2018 | 24                                                                 | 0                                                                |
| 12 November 2018          | 16 November 2018 | 26                                                                 | 0                                                                |
| 19 November 2018          | 23 November 2018 | 4                                                                  | 7                                                                |
| 26 November 2018          | 30 November 2018 | 25                                                                 | 0                                                                |
| 03 December 2018          | 07 December 2018 | 6                                                                  | 2                                                                |
| 10 December 2018          | 14 December 2018 | 28                                                                 | 1                                                                |
| 17 December 2018          | 21 December 2018 | 34                                                                 | 2                                                                |
| 24 December 2018          | 28 December 2018 | 22                                                                 | 0                                                                |
| 31 December 2018          | 04 January 2019  | 6                                                                  | 0                                                                |
| 07 January 2019           | 11 January 2019  | 9                                                                  | 1                                                                |
| 14 January 2019           | 18 January 2019  | 7                                                                  | 0                                                                |
| 21 January 2019           | 25 January 2019  | 18                                                                 | 0                                                                |
| 28 January 2019           | 01 February 2019 | 19                                                                 | 0                                                                |
| 04 February 2019          | 08 February 2019 | 26                                                                 | 1                                                                |
| 11 February 2019          | 15 February 2019 | 13                                                                 | 0                                                                |
| 18 February 2019          | 22 February 2019 | 24                                                                 | 2                                                                |
| 25 February 2019          | 01 March 2019    | 49                                                                 | 10                                                               |
| 04 March 2019             | 08 March 2019    | 25                                                                 | 7                                                                |
| 11 March 2019             | 15 March 2019    | 19                                                                 | 4                                                                |
| 18 March 2019             | 22 March 2019    | 9                                                                  | 1                                                                |
| 25 March 2019             | 29 March 2019    | 51                                                                 | 3                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 01 April 2019             | 04 April 2019     | 173,177.47                         | 173,177.47                                           | 55,208.61                                                                | 117,968.86                                                                   |
| 08 April 2019             | 12 April 2019     | 434,062.63                         | 434,062.63                                           | 106,747.70                                                               | 327,314.92                                                                   |
| 15 April 2019             | 18 April 2019     | 173,585.59                         | 173,585.59                                           | 49,773.56                                                                | 123,812.03                                                                   |
| 23 April 2019             | 26 April 2019     | 418,115.50                         | 418,115.50                                           | 92,914.34                                                                | 325,201.16                                                                   |
| 29 April 2019             | 03 May 2019       | 195,338.79                         | 195,338.79                                           | 57,957.46                                                                | 137,381.33                                                                   |
| 06 May 2019               | 10 May 2019       | 350,209.43                         | 350,209.43                                           | 105,572.97                                                               | 244,636.46                                                                   |
| 14 May 2019               | 17 May 2019       | 315,594.98                         | 315,594.98                                           | 96,318.03                                                                | 219,276.95                                                                   |
| 20 May 2019               | 24 May 2019       | 328,627.62                         | 328,627.62                                           | 102,597.54                                                               | 226,030.08                                                                   |
| 27 May 2019               | 31 May 2019       | 342,758.96                         | 342,758.96                                           | 97,682.67                                                                | 245,076.29                                                                   |
| 03 June 2019              | 06 June 2019      | 235,376.71                         | 235,376.71                                           | 64,191.71                                                                | 171,185.01                                                                   |
| 10 June 2019              | 14 June 2019      | 411,408.90                         | 411,408.90                                           | 119,013.88                                                               | 292,395.01                                                                   |
| 17 June 2019              | 21 June 2019      | 337,970.49                         | 337,970.49                                           | 105,396.76                                                               | 232,573.73                                                                   |
| 24 June 2019              | 28 June 2019      | 353,493.21                         | 353,493.21                                           | 102,209.70                                                               | 251,283.50                                                                   |
| 02 July 2019              | 05 July 2019      | 237,928.00                         | 237,928.00                                           | 69,501.11                                                                | 168,426.89                                                                   |
| 08 July 2019              | 12 July 2019      | 337,665.53                         | 337,665.53                                           | 116,274.74                                                               | 221,390.79                                                                   |
| 15 July 2019              | 19 July 2019      | 266,075.53                         | 266,075.53                                           | 88,304.32                                                                | 177,771.21                                                                   |
| 22 July 2019              | 26 July 2019      | 262,831.41                         | 262,831.41                                           | 91,966.75                                                                | 170,864.66                                                                   |
| 29 July 2019              | 02 August 2019    | 354,970.95                         | 354,970.95                                           | 99,074.39                                                                | 255,896.56                                                                   |
| 05 August 2019            | 09 August 2019    | 357,145.09                         | 357,145.09                                           | 119,417.30                                                               | 237,727.79                                                                   |
| 12 August 2019            | 16 August 2019    | 267,877.70                         | 267,877.70                                           | 92,214.18                                                                | 175,663.52                                                                   |
| 19 August 2019            | 23 August 2019    | 325,995.72                         | 325,995.72                                           | 76,742.34                                                                | 249,253.38                                                                   |
| 26 August 2019            | 30 August 2019    | 415,149.19                         | 415,149.19                                           | 128,086.57                                                               | 287,062.62                                                                   |
| 02 September 2019         | 06 September 2019 | 355,475.29                         | 355,475.29                                           | 111,357.64                                                               | 244,117.65                                                                   |
| 09 September 2019         | 13 September 2019 | 279,560.15                         | 279,560.15                                           | 100,007.75                                                               | 179,552.40                                                                   |
| 16 September 2019         | 20 September 2019 | 330,143.69                         | 330,143.69                                           | 117,827.65                                                               | 212,316.04                                                                   |
| 23 September 2019         | 27 September 2019 | 295,765.04                         | 295,765.04                                           | 102,961.88                                                               | 192,803.15                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 01 April 2019             | 04 April 2019     | 22,039.25                                                            | 10,441.23                                                            | 39,617.99                                                            | 38,106.19                                                            |
| 08 April 2019             | 12 April 2019     | 34,059.38                                                            | 17,110.30                                                            | 83,305.61                                                            | 86,360.10                                                            |
| 15 April 2019             | 18 April 2019     | 14,819.24                                                            | 8,308.56                                                             | 35,418.94                                                            | 54,308.40                                                            |
| 23 April 2019             | 26 April 2019     | 29,583.88                                                            | 17,454.84                                                            | 65,994.46                                                            | 87,954.15                                                            |
| 29 April 2019             | 03 May 2019       | 10,313.60                                                            | 13,892.70                                                            | 29,631.32                                                            | 75,692.52                                                            |
| 06 May 2019               | 10 May 2019       | 37,684.04                                                            | 18,924.83                                                            | 51,043.87                                                            | 109,187.03                                                           |
| 14 May 2019               | 17 May 2019       | 37,959.79                                                            | 18,439.27                                                            | 64,965.72                                                            | 74,558.75                                                            |
| 20 May 2019               | 24 May 2019       | 28,410.29                                                            | 17,669.42                                                            | 60,296.98                                                            | 76,005.16                                                            |
| 27 May 2019               | 31 May 2019       | 36,079.62                                                            | 17,267.61                                                            | 69,140.99                                                            | 95,182.82                                                            |
| 03 June 2019              | 06 June 2019      | 30,827.42                                                            | 3,532.66                                                             | 34,657.38                                                            | 71,484.12                                                            |
| 10 June 2019              | 14 June 2019      | 40,631.16                                                            | 20,258.01                                                            | 68,883.75                                                            | 149,030.01                                                           |
| 17 June 2019              | 21 June 2019      | 38,601.62                                                            | 17,765.42                                                            | 45,693.10                                                            | 90,777.18                                                            |
| 24 June 2019              | 28 June 2019      | 35,929.42                                                            | 14,191.99                                                            | 77,533.77                                                            | 102,533.94                                                           |
| 02 July 2019              | 05 July 2019      | 22,451.49                                                            | 10,581.74                                                            | 43,825.07                                                            | 76,647.03                                                            |
| 08 July 2019              | 12 July 2019      | 35,761.30                                                            | 20,000.92                                                            | 74,238.16                                                            | 97,968.76                                                            |
| 15 July 2019              | 19 July 2019      | 31,979.80                                                            | 14,835.66                                                            | 53,156.18                                                            | 70,162.27                                                            |
| 22 July 2019              | 26 July 2019      | 17,504.51                                                            | 18,647.73                                                            | 59,261.59                                                            | 69,602.90                                                            |
| 29 July 2019              | 02 August 2019    | 34,194.97                                                            | 90,481.59                                                            | 47,939.18                                                            | 66,317.33                                                            |
| 05 August 2019            | 09 August 2019    | 37,583.41                                                            | 16,722.73                                                            | 76,378.25                                                            | 110,502.22                                                           |
| 12 August 2019            | 16 August 2019    | 34,428.90                                                            | 15,018.64                                                            | 45,129.98                                                            | 55,324.45                                                            |
| 19 August 2019            | 23 August 2019    | 20,040.28                                                            | 12,066.94                                                            | 126,599.93                                                           | 69,027.18                                                            |
| 26 August 2019            | 30 August 2019    | 42,116.91                                                            | 12,666.55                                                            | 90,725.63                                                            | 124,839.28                                                           |
| 02 September 2019         | 06 September 2019 | 44,714.23                                                            | 14,193.48                                                            | 76,199.23                                                            | 101,866.06                                                           |
| 09 September 2019         | 13 September 2019 | 36,014.56                                                            | 15,616.85                                                            | 46,588.39                                                            | 76,159.36                                                            |
| 16 September 2019         | 20 September 2019 | 37,817.26                                                            | 14,627.72                                                            | 71,930.72                                                            | 78,843.10                                                            |
| 23 September 2019         | 27 September 2019 | 35,072.97                                                            | 12,611.08                                                            | 84,909.87                                                            | 56,330.54                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 2,157.85                                                             | 6,635.75                                                             | 48,487.37                                                            | 5,691.84                                                             |
| 08 April 2019             | 12 April 2019     | 7,597.79                                                             | 12,525.64                                                            | 74,212.39                                                            | 118,891.41                                                           |
| 15 April 2019             | 18 April 2019     | 2,830.76                                                             | 6,894.80                                                             | 45,458.49                                                            | 5,546.40                                                             |
| 23 April 2019             | 26 April 2019     | 3,631.26                                                             | 11,559.38                                                            | 187,962.16                                                           | 13,975.37                                                            |
| 29 April 2019             | 03 May 2019       | 3,936.74                                                             | 8,266.07                                                             | 46,222.79                                                            | 7,383.04                                                             |
| 06 May 2019               | 10 May 2019       | 3,794.45                                                             | 7,405.62                                                             | 104,321.01                                                           | 17,848.58                                                            |
| 14 May 2019               | 17 May 2019       | 4,738.32                                                             | 10,642.02                                                            | 94,745.08                                                            | 9,546.02                                                             |
| 20 May 2019               | 24 May 2019       | 3,174.49                                                             | 9,575.30                                                             | 117,470.98                                                           | 16,025.00                                                            |
| 27 May 2019               | 31 May 2019       | 3,749.70                                                             | 8,062.86                                                             | 92,423.44                                                            | 20,851.93                                                            |
| 03 June 2019              | 06 June 2019      | 3,197.76                                                             | 6,784.38                                                             | 79,319.11                                                            | 5,573.88                                                             |
| 10 June 2019              | 14 June 2019      | 7,585.65                                                             | 7,614.19                                                             | 101,204.29                                                           | 16,201.85                                                            |
| 17 June 2019              | 21 June 2019      | 4,068.66                                                             | 8,444.87                                                             | 126,492.10                                                           | 6,127.54                                                             |
| 24 June 2019              | 28 June 2019      | 4,222.34                                                             | 7,550.15                                                             | 94,993.22                                                            | 16,538.36                                                            |
| 02 July 2019              | 05 July 2019      | 3,634.37                                                             | 7,695.93                                                             | 61,979.45                                                            | 11,112.93                                                            |
| 08 July 2019              | 12 July 2019      | 3,305.14                                                             | 7,448.11                                                             | 84,633.15                                                            | 14,310.00                                                            |
| 15 July 2019              | 19 July 2019      | 3,077.15                                                             | 6,334.46                                                             | 81,061.34                                                            | 5,468.66                                                             |
| 22 July 2019              | 26 July 2019      | 4,224.83                                                             | 6,244.41                                                             | 72,516.76                                                            | 14,828.68                                                            |
| 29 July 2019              | 02 August 2019    | 3,710.83                                                             | 7,091.90                                                             | 89,673.91                                                            | 15,561.24                                                            |
| 05 August 2019            | 09 August 2019    | 3,030.93                                                             | 9,133.24                                                             | 93,293.08                                                            | 10,501.24                                                            |
| 12 August 2019            | 16 August 2019    | 4,696.01                                                             | 13,232.48                                                            | 88,631.83                                                            | 11,415.40                                                            |
| 19 August 2019            | 23 August 2019    | 4,607.26                                                             | 5,769.20                                                             | 73,626.01                                                            | 14,258.92                                                            |
| 26 August 2019            | 30 August 2019    | 3,273.29                                                             | 5,474.42                                                             | 122,623.48                                                           | 13,429.63                                                            |
| 02 September 2019         | 06 September 2019 | 5,314.79                                                             | 6,044.77                                                             | 96,658.52                                                            | 10,484.21                                                            |
| 09 September 2019         | 13 September 2019 | 4,540.45                                                             | 6,586.96                                                             | 82,349.14                                                            | 11,704.44                                                            |
| 16 September 2019         | 20 September 2019 | 4,136.64                                                             | 6,680.89                                                             | 106,596.86                                                           | 9,510.49                                                             |
| 23 September 2019         | 27 September 2019 | 3,573.65                                                             | 7,862.66                                                             | 78,761.37                                                            | 16,642.91                                                            |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 01 April 2019             | 04 April 2019     | 152,832.35                                                                | 13,370.96                                                                 | 3,551.76                                                                  | 1,758.68                                                                      |
| 08 April 2019             | 12 April 2019     | 391,956.00                                                                | 30,383.09                                                                 | 5,339.82                                                                  | 2,214.52                                                                      |
| 15 April 2019             | 18 April 2019     | 151,981.22                                                                | 14,229.53                                                                 | 3,708.38                                                                  | 2,105.49                                                                      |
| 23 April 2019             | 26 April 2019     | 381,211.75                                                                | 17,948.59                                                                 | 7,168.78                                                                  | 4,047.34                                                                      |
| 29 April 2019             | 03 May 2019       | 168,890.70                                                                | 12,406.45                                                                 | 7,622.79                                                                  | 2,475.70                                                                      |
| 06 May 2019               | 10 May 2019       | 306,322.08                                                                | 17,453.69                                                                 | 14,211.75                                                                 | 5,726.06                                                                      |
| 14 May 2019               | 17 May 2019       | 272,367.61                                                                | 23,491.79                                                                 | 9,808.87                                                                  | 4,117.18                                                                      |
| 20 May 2019               | 24 May 2019       | 279,400.78                                                                | 29,241.27                                                                 | 10,123.66                                                                 | 4,842.15                                                                      |
| 27 May 2019               | 31 May 2019       | 281,372.67                                                                | 41,562.24                                                                 | 11,073.79                                                                 | 5,070.42                                                                      |
| 03 June 2019              | 06 June 2019      | 191,594.64                                                                | 29,884.65                                                                 | 6,217.57                                                                  | 2,962.93                                                                      |
| 10 June 2019              | 14 June 2019      | 339,049.29                                                                | 54,116.64                                                                 | 7,878.64                                                                  | 6,114.41                                                                      |
| 17 June 2019              | 21 June 2019      | 292,542.41                                                                | 27,443.89                                                                 | 8,834.20                                                                  | 3,519.42                                                                      |
| 24 June 2019              | 28 June 2019      | 321,510.22                                                                | 18,042.25                                                                 | 5,181.63                                                                  | 3,382.49                                                                      |
| 02 July 2019              | 05 July 2019      | 208,169.09                                                                | 20,964.03                                                                 | 3,565.96                                                                  | 2,451.67                                                                      |
| 08 July 2019              | 12 July 2019      | 301,469.77                                                                | 22,369.89                                                                 | 8,932.34                                                                  | 2,325.02                                                                      |
| 15 July 2019              | 19 July 2019      | 231,592.58                                                                | 19,970.93                                                                 | 8,542.53                                                                  | 2,712.17                                                                      |
| 22 July 2019              | 26 July 2019      | 227,134.95                                                                | 19,920.23                                                                 | 7,889.54                                                                  | 3,058.60                                                                      |
| 29 July 2019              | 02 August 2019    | 244,607.41                                                                | 92,478.52                                                                 | 8,587.02                                                                  | 2,523.01                                                                      |
| 05 August 2019            | 09 August 2019    | 313,839.00                                                                | 28,299.15                                                                 | 7,283.12                                                                  | 3,006.55                                                                      |
| 12 August 2019            | 16 August 2019    | 224,126.32                                                                | 23,379.29                                                                 | 6,621.23                                                                  | 3,926.71                                                                      |
| 19 August 2019            | 23 August 2019    | 216,125.75                                                                | 17,051.47                                                                 | 7,797.62                                                                  | 1,974.68                                                                      |
| 26 August 2019            | 30 August 2019    | 347,115.06                                                                | 44,975.19                                                                 | 5,362.87                                                                  | 3,008.99                                                                      |
| 02 September 2019         | 06 September 2019 | 290,546.17                                                                | 47,922.04                                                                 | 6,131.15                                                                  | 4,341.78                                                                      |
| 09 September 2019         | 13 September 2019 | 229,207.11                                                                | 39,789.57                                                                 | 5,241.61                                                                  | 2,068.34                                                                      |
| 16 September 2019         | 20 September 2019 | 286,688.13                                                                | 26,959.80                                                                 | 7,460.44                                                                  | 2,672.21                                                                      |
| 23 September 2019         | 27 September 2019 | 266,749.60                                                                | 15,744.28                                                                 | 7,356.16                                                                  | 2,099.62                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 01 April 2019                               | 04 April 2019     | 1,628.26                                                                 | 21.80                                                                    | 13.67                                                                  | 24,341                                   |
| 08 April 2019                               | 12 April 2019     | 3,956.57                                                                 | 179.24                                                                   | 33.40                                                                  | 40,981                                   |
| 15 April 2019                               | 18 April 2019     | 1,475.96                                                                 | 80.01                                                                    | 5.00                                                                   | 23,832                                   |
| 23 April 2019                               | 26 April 2019     | 7,622.36                                                                 | 116.68                                                                   | 0.00                                                                   | 41,038                                   |
| 29 April 2019                               | 03 May 2019       | 3,482.66                                                                 | 445.49                                                                   | 15.00                                                                  | 31,032                                   |
| 06 May 2019                                 | 10 May 2019       | 6,275.36                                                                 | 209.90                                                                   | 10.59                                                                  | 42,567                                   |
| 14 May 2019                                 | 17 May 2019       | 5,476.44                                                                 | 297.72                                                                   | 35.37                                                                  | 46,530                                   |
| 20 May 2019                                 | 24 May 2019       | 4,710.01                                                                 | 164.75                                                                   | 145.00                                                                 | 47,298                                   |
| 27 May 2019                                 | 31 May 2019       | 3,095.46                                                                 | 580.21                                                                   | 4.17                                                                   | 46,468                                   |
| 03 June 2019                                | 06 June 2019      | 4,615.16                                                                 | 101.77                                                                   | 0.00                                                                   | 32,905                                   |
| 10 June 2019                                | 14 June 2019      | 4,077.18                                                                 | 165.73                                                                   | 7.00                                                                   | 42,488                                   |
| 17 June 2019                                | 21 June 2019      | 5,494.51                                                                 | 129.47                                                                   | 6.60                                                                   | 46,713                                   |
| 24 June 2019                                | 28 June 2019      | 5,032.72                                                                 | 319.29                                                                   | 24.60                                                                  | 40,800                                   |
| 02 July 2019                                | 05 July 2019      | 2,577.25                                                                 | 195.51                                                                   | 4.50                                                                   | 34,535                                   |
| 08 July 2019                                | 12 July 2019      | 2,356.55                                                                 | 184.37                                                                   | 27.60                                                                  | 36,521                                   |
| 15 July 2019                                | 19 July 2019      | 3,157.11                                                                 | 57.22                                                                    | 43.00                                                                  | 34,144                                   |
| 22 July 2019                                | 26 July 2019      | 4,633.85                                                                 | 174.23                                                                   | 20.00                                                                  | 28,729                                   |
| 29 July 2019                                | 02 August 2019    | 6,666.30                                                                 | 105.33                                                                   | 3.37                                                                   | 38,363                                   |
| 05 August 2019                              | 09 August 2019    | 4,236.57                                                                 | 468.27                                                                   | 12.43                                                                  | 48,932                                   |
| 12 August 2019                              | 16 August 2019    | 9,585.70                                                                 | 226.46                                                                   | 12.00                                                                  | 33,220                                   |
| 19 August 2019                              | 23 August 2019    | 82,684.97                                                                | 334.91                                                                   | 26.32                                                                  | 31,869                                   |
| 26 August 2019                              | 30 August 2019    | 14,287.85                                                                | 374.23                                                                   | 25.00                                                                  | 42,844                                   |
| 02 September 2019                           | 06 September 2019 | 6,261.89                                                                 | 272.26                                                                   | 0.00                                                                   | 37,363                                   |
| 09 September 2019                           | 13 September 2019 | 3,042.71                                                                 | 179.77                                                                   | 31.04                                                                  | 37,277                                   |
| 16 September 2019                           | 20 September 2019 | 6,103.16                                                                 | 237.65                                                                   | 22.30                                                                  | 42,273                                   |
| 23 September 2019                           | 27 September 2019 | 3,284.59                                                                 | 521.98                                                                   | 8.80                                                                   | 35,470                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 24,341                                           | 8,194                                                                    | 16,148                                                                      | 1,300                                                          |
| 08 April 2019             | 12 April 2019     | 40,981                                           | 13,718                                                                   | 27,263                                                                      | 2,027                                                          |
| 15 April 2019             | 18 April 2019     | 23,832                                           | 8,080                                                                    | 15,753                                                                      | 1,009                                                          |
| 23 April 2019             | 26 April 2019     | 41,038                                           | 14,820                                                                   | 26,219                                                                      | 1,720                                                          |
| 29 April 2019             | 03 May 2019       | 31,032                                           | 11,266                                                                   | 19,766                                                                      | 794                                                            |
| 06 May 2019               | 10 May 2019       | 42,567                                           | 16,029                                                                   | 26,538                                                                      | 2,576                                                          |
| 14 May 2019               | 17 May 2019       | 46,530                                           | 17,305                                                                   | 29,226                                                                      | 2,529                                                          |
| 20 May 2019               | 24 May 2019       | 47,298                                           | 16,987                                                                   | 30,312                                                                      | 1,787                                                          |
| 27 May 2019               | 31 May 2019       | 46,468                                           | 16,409                                                                   | 30,059                                                                      | 2,156                                                          |
| 03 June 2019              | 06 June 2019      | 32,905                                           | 11,779                                                                   | 21,127                                                                      | 1,651                                                          |
| 10 June 2019              | 14 June 2019      | 42,488                                           | 13,980                                                                   | 28,508                                                                      | 2,426                                                          |
| 17 June 2019              | 21 June 2019      | 46,713                                           | 16,574                                                                   | 30,139                                                                      | 2,439                                                          |
| 24 June 2019              | 28 June 2019      | 40,800                                           | 14,713                                                                   | 26,087                                                                      | 2,205                                                          |
| 02 July 2019              | 05 July 2019      | 34,535                                           | 11,526                                                                   | 23,010                                                                      | 1,779                                                          |
| 08 July 2019              | 12 July 2019      | 36,521                                           | 13,409                                                                   | 23,112                                                                      | 1,770                                                          |
| 15 July 2019              | 19 July 2019      | 34,144                                           | 11,669                                                                   | 22,475                                                                      | 1,940                                                          |
| 22 July 2019              | 26 July 2019      | 28,729                                           | 10,042                                                                   | 18,687                                                                      | 1,130                                                          |
| 29 July 2019              | 02 August 2019    | 38,363                                           | 13,263                                                                   | 25,100                                                                      | 1,919                                                          |
| 05 August 2019            | 09 August 2019    | 48,932                                           | 17,408                                                                   | 31,525                                                                      | 2,209                                                          |
| 12 August 2019            | 16 August 2019    | 33,220                                           | 12,403                                                                   | 20,817                                                                      | 2,042                                                          |
| 19 August 2019            | 23 August 2019    | 31,869                                           | 10,457                                                                   | 21,412                                                                      | 1,543                                                          |
| 26 August 2019            | 30 August 2019    | 42,844                                           | 13,550                                                                   | 29,294                                                                      | 2,618                                                          |
| 02 September 2019         | 06 September 2019 | 37,363                                           | 12,238                                                                   | 25,125                                                                      | 2,615                                                          |
| 09 September 2019         | 13 September 2019 | 37,277                                           | 11,694                                                                   | 25,583                                                                      | 2,355                                                          |
| 16 September 2019         | 20 September 2019 | 42,273                                           | 13,349                                                                   | 28,924                                                                      | 2,463                                                          |
| 23 September 2019         | 27 September 2019 | 35,470                                           | 11,857                                                                   | 23,613                                                                      | 2,669                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 2,281                                                          | 5,959                                                          | 6,428                                                          | 558                                                            |
| 08 April 2019             | 12 April 2019     | 3,513                                                          | 12,216                                                         | 11,016                                                         | 1,137                                                          |
| 15 April 2019             | 18 April 2019     | 2,305                                                          | 4,713                                                          | 6,968                                                          | 768                                                            |
| 23 April 2019             | 26 April 2019     | 3,209                                                          | 7,454                                                          | 14,341                                                         | 730                                                            |
| 29 April 2019             | 03 May 2019       | 2,800                                                          | 5,899                                                          | 11,096                                                         | 758                                                            |
| 06 May 2019               | 10 May 2019       | 3,786                                                          | 8,375                                                          | 13,910                                                         | 794                                                            |
| 14 May 2019               | 17 May 2019       | 4,201                                                          | 9,131                                                          | 13,049                                                         | 992                                                            |
| 20 May 2019               | 24 May 2019       | 4,075                                                          | 9,653                                                          | 11,062                                                         | 851                                                            |
| 27 May 2019               | 31 May 2019       | 4,865                                                          | 9,111                                                          | 13,597                                                         | 879                                                            |
| 03 June 2019              | 06 June 2019      | 1,163                                                          | 7,242                                                          | 10,449                                                         | 627                                                            |
| 10 June 2019              | 14 June 2019      | 3,689                                                          | 8,191                                                          | 13,125                                                         | 1,314                                                          |
| 17 June 2019              | 21 June 2019      | 4,688                                                          | 7,469                                                          | 12,842                                                         | 799                                                            |
| 24 June 2019              | 28 June 2019      | 3,130                                                          | 8,597                                                          | 10,801                                                         | 843                                                            |
| 02 July 2019              | 05 July 2019      | 2,588                                                          | 6,080                                                          | 11,223                                                         | 874                                                            |
| 08 July 2019              | 12 July 2019      | 3,838                                                          | 8,506                                                          | 9,956                                                          | 676                                                            |
| 15 July 2019              | 19 July 2019      | 3,718                                                          | 7,008                                                          | 9,756                                                          | 680                                                            |
| 22 July 2019              | 26 July 2019      | 3,280                                                          | 5,956                                                          | 8,114                                                          | 760                                                            |
| 29 July 2019              | 02 August 2019    | 3,978                                                          | 8,642                                                          | 10,150                                                         | 591                                                            |
| 05 August 2019            | 09 August 2019    | 3,903                                                          | 12,316                                                         | 12,625                                                         | 565                                                            |
| 12 August 2019            | 16 August 2019    | 3,192                                                          | 5,741                                                          | 7,346                                                          | 780                                                            |
| 19 August 2019            | 23 August 2019    | 2,718                                                          | 7,852                                                          | 9,107                                                          | 806                                                            |
| 26 August 2019            | 30 August 2019    | 3,234                                                          | 11,281                                                         | 11,993                                                         | 725                                                            |
| 02 September 2019         | 06 September 2019 | 2,809                                                          | 8,543                                                          | 10,985                                                         | 867                                                            |
| 09 September 2019         | 13 September 2019 | 3,086                                                          | 9,039                                                          | 8,942                                                          | 1,110                                                          |
| 16 September 2019         | 20 September 2019 | 3,238                                                          | 10,874                                                         | 11,423                                                         | 689                                                            |
| 23 September 2019         | 27 September 2019 | 2,756                                                          | 9,585                                                          | 9,013                                                          | 742                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 2,170                                                          | 5,016                                                          | 631                                                          | 23,372                                                              |
| 08 April 2019             | 12 April 2019     | 3,481                                                          | 6,795                                                          | 797                                                          | 39,093                                                              |
| 15 April 2019             | 18 April 2019     | 1,524                                                          | 6,037                                                          | 510                                                          | 22,749                                                              |
| 23 April 2019             | 26 April 2019     | 2,743                                                          | 10,185                                                         | 659                                                          | 39,159                                                              |
| 29 April 2019             | 03 May 2019       | 1,907                                                          | 7,178                                                          | 601                                                          | 29,717                                                              |
| 06 May 2019               | 10 May 2019       | 1,785                                                          | 10,588                                                         | 754                                                          | 40,352                                                              |
| 14 May 2019               | 17 May 2019       | 2,306                                                          | 13,550                                                         | 773                                                          | 43,891                                                              |
| 20 May 2019               | 24 May 2019       | 2,500                                                          | 16,478                                                         | 893                                                          | 44,297                                                              |
| 27 May 2019               | 31 May 2019       | 1,919                                                          | 13,168                                                         | 774                                                          | 43,144                                                              |
| 03 June 2019              | 06 June 2019      | 1,686                                                          | 9,496                                                          | 592                                                          | 30,162                                                              |
| 10 June 2019              | 14 June 2019      | 1,851                                                          | 11,122                                                         | 771                                                          | 37,659                                                              |
| 17 June 2019              | 21 June 2019      | 2,682                                                          | 15,060                                                         | 736                                                          | 43,801                                                              |
| 24 June 2019              | 28 June 2019      | 1,909                                                          | 12,460                                                         | 855                                                          | 39,322                                                              |
| 02 July 2019              | 05 July 2019      | 1,728                                                          | 9,621                                                          | 643                                                          | 33,111                                                              |
| 08 July 2019              | 12 July 2019      | 1,851                                                          | 9,205                                                          | 720                                                          | 34,597                                                              |
| 15 July 2019              | 19 July 2019      | 2,082                                                          | 8,478                                                          | 483                                                          | 32,578                                                              |
| 22 July 2019              | 26 July 2019      | 1,415                                                          | 7,434                                                          | 641                                                          | 27,130                                                              |
| 29 July 2019              | 02 August 2019    | 1,906                                                          | 10,315                                                         | 864                                                          | 36,581                                                              |
| 05 August 2019            | 09 August 2019    | 2,652                                                          | 13,783                                                         | 881                                                          | 46,875                                                              |
| 12 August 2019            | 16 August 2019    | 1,981                                                          | 11,349                                                         | 789                                                          | 31,376                                                              |
| 19 August 2019            | 23 August 2019    | 1,157                                                          | 7,904                                                          | 783                                                          | 30,083                                                              |
| 26 August 2019            | 30 August 2019    | 1,336                                                          | 10,739                                                         | 919                                                          | 39,910                                                              |
| 02 September 2019         | 06 September 2019 | 1,508                                                          | 9,332                                                          | 705                                                          | 34,021                                                              |
| 09 September 2019         | 13 September 2019 | 1,919                                                          | 10,164                                                         | 664                                                          | 33,204                                                              |
| 16 September 2019         | 20 September 2019 | 1,955                                                          | 10,768                                                         | 865                                                          | 39,094                                                              |
| 23 September 2019         | 27 September 2019 | 1,649                                                          | 8,183                                                          | 875                                                          | 33,979                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 544                                                                 | 197                                                                 | 125                                                                  | 96                                                                 |
| 08 April 2019             | 12 April 2019     | 1,187                                                               | 291                                                                 | 143                                                                  | 238                                                                |
| 15 April 2019             | 18 April 2019     | 579                                                                 | 203                                                                 | 136                                                                  | 152                                                                |
| 23 April 2019             | 26 April 2019     | 854                                                                 | 384                                                                 | 227                                                                  | 396                                                                |
| 29 April 2019             | 03 May 2019       | 661                                                                 | 278                                                                 | 174                                                                  | 175                                                                |
| 06 May 2019               | 10 May 2019       | 1,003                                                               | 530                                                                 | 274                                                                  | 392                                                                |
| 14 May 2019               | 17 May 2019       | 1,481                                                               | 506                                                                 | 266                                                                  | 339                                                                |
| 20 May 2019               | 24 May 2019       | 1,958                                                               | 495                                                                 | 248                                                                  | 281                                                                |
| 27 May 2019               | 31 May 2019       | 2,463                                                               | 403                                                                 | 258                                                                  | 169                                                                |
| 03 June 2019              | 06 June 2019      | 2,136                                                               | 272                                                                 | 128                                                                  | 199                                                                |
| 10 June 2019              | 14 June 2019      | 3,813                                                               | 321                                                                 | 429                                                                  | 224                                                                |
| 17 June 2019              | 21 June 2019      | 2,004                                                               | 378                                                                 | 219                                                                  | 296                                                                |
| 24 June 2019              | 28 June 2019      | 720                                                                 | 268                                                                 | 144                                                                  | 286                                                                |
| 02 July 2019              | 05 July 2019      | 892                                                                 | 200                                                                 | 178                                                                  | 148                                                                |
| 08 July 2019              | 12 July 2019      | 1,116                                                               | 444                                                                 | 196                                                                  | 152                                                                |
| 15 July 2019              | 19 July 2019      | 835                                                                 | 388                                                                 | 142                                                                  | 175                                                                |
| 22 July 2019              | 26 July 2019      | 852                                                                 | 335                                                                 | 129                                                                  | 261                                                                |
| 29 July 2019              | 02 August 2019    | 909                                                                 | 404                                                                 | 164                                                                  | 284                                                                |
| 05 August 2019            | 09 August 2019    | 1,225                                                               | 372                                                                 | 136                                                                  | 306                                                                |
| 12 August 2019            | 16 August 2019    | 1,000                                                               | 364                                                                 | 203                                                                  | 261                                                                |
| 19 August 2019            | 23 August 2019    | 1,008                                                               | 355                                                                 | 135                                                                  | 242                                                                |
| 26 August 2019            | 30 August 2019    | 2,016                                                               | 343                                                                 | 222                                                                  | 331                                                                |
| 02 September 2019         | 06 September 2019 | 2,494                                                               | 264                                                                 | 207                                                                  | 361                                                                |
| 09 September 2019         | 13 September 2019 | 3,388                                                               | 271                                                                 | 133                                                                  | 211                                                                |
| 16 September 2019         | 20 September 2019 | 2,147                                                               | 453                                                                 | 199                                                                  | 355                                                                |
| 23 September 2019         | 27 September 2019 | 691                                                                 | 343                                                                 | 134                                                                  | 260                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 01 April 2019             | 04 April 2019     | 4                                                                  | 4                                                                |
| 08 April 2019             | 12 April 2019     | 18                                                                 | 13                                                               |
| 15 April 2019             | 18 April 2019     | 14                                                                 | 1                                                                |
| 23 April 2019             | 26 April 2019     | 20                                                                 | 0                                                                |
| 29 April 2019             | 03 May 2019       | 26                                                                 | 1                                                                |
| 06 May 2019               | 10 May 2019       | 14                                                                 | 2                                                                |
| 14 May 2019               | 17 May 2019       | 35                                                                 | 13                                                               |
| 20 May 2019               | 24 May 2019       | 11                                                                 | 10                                                               |
| 27 May 2019               | 31 May 2019       | 29                                                                 | 2                                                                |
| 03 June 2019              | 06 June 2019      | 10                                                                 | 0                                                                |
| 10 June 2019              | 14 June 2019      | 42                                                                 | 1                                                                |
| 17 June 2019              | 21 June 2019      | 16                                                                 | 1                                                                |
| 24 June 2019              | 28 June 2019      | 56                                                                 | 5                                                                |
| 02 July 2019              | 05 July 2019      | 7                                                                  | 1                                                                |
| 08 July 2019              | 12 July 2019      | 13                                                                 | 4                                                                |
| 15 July 2019              | 19 July 2019      | 22                                                                 | 5                                                                |
| 22 July 2019              | 26 July 2019      | 21                                                                 | 2                                                                |
| 29 July 2019              | 02 August 2019    | 17                                                                 | 5                                                                |
| 05 August 2019            | 09 August 2019    | 18                                                                 | 2                                                                |
| 12 August 2019            | 16 August 2019    | 15                                                                 | 2                                                                |
| 19 August 2019            | 23 August 2019    | 26                                                                 | 20                                                               |
| 26 August 2019            | 30 August 2019    | 22                                                                 | 1                                                                |
| 02 September 2019         | 06 September 2019 | 18                                                                 | 0                                                                |
| 09 September 2019         | 13 September 2019 | 69                                                                 | 2                                                                |
| 16 September 2019         | 20 September 2019 | 21                                                                 | 4                                                                |
| 23 September 2019         | 27 September 2019 | 62                                                                 | 2                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                  | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To               | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 30 September 2019         | 04 October 2019  | 225,665.41                         | 225,665.41                                           | 74,012.17                                                                | 151,653.24                                                                   |
| 08 October 2019           | 11 October 2019  | 221,828.17                         | 221,828.17                                           | 78,424.70                                                                | 143,403.47                                                                   |
| 14 October 2019           | 18 October 2019  | 286,906.22                         | 286,906.22                                           | 104,295.86                                                               | 182,610.36                                                                   |
| 21 October 2019           | 25 October 2019  | 260,479.97                         | 260,479.97                                           | 87,754.51                                                                | 172,725.46                                                                   |
| 28 October 2019           | 01 November 2019 | 365,773.35                         | 365,773.35                                           | 111,002.54                                                               | 254,770.81                                                                   |
| 04 November 2019          | 08 November 2019 | 289,769.63                         | 289,769.63                                           | 101,240.14                                                               | 188,529.49                                                                   |
| 11 November 2019          | 15 November 2019 | 264,572.10                         | 264,572.10                                           | 87,855.31                                                                | 176,716.78                                                                   |
| 18 November 2019          | 22 November 2019 | 324,068.30                         | 324,068.30                                           | 102,880.11                                                               | 221,188.18                                                                   |
| 25 November 2019          | 29 November 2019 | 342,225.80                         | 342,225.80                                           | 103,762.45                                                               | 238,463.34                                                                   |
| 02 December 2019          | 06 December 2019 | 343,109.70                         | 343,109.70                                           | 107,239.48                                                               | 235,870.22                                                                   |
| 09 December 2019          | 13 December 2019 | 298,353.72                         | 298,353.72                                           | 97,137.12                                                                | 201,216.60                                                                   |
| 16 December 2019          | 20 December 2019 | 254,348.88                         | 254,348.88                                           | 68,291.77                                                                | 186,057.11                                                                   |
| 23 December 2019          | 27 December 2019 | 120,656.65                         | 120,656.65                                           | 34,534.45                                                                | 86,122.20                                                                    |
| 30 December 2019          | 03 January 2020  | 164,758.22                         | 164,758.22                                           | 51,252.63                                                                | 113,505.58                                                                   |
| 06 January 2020           | 10 January 2020  | 364,182.49                         | 364,182.49                                           | 114,795.91                                                               | 249,386.58                                                                   |
| 13 January 2020           | 17 January 2020  | 286,246.64                         | 286,246.64                                           | 81,801.37                                                                | 204,445.26                                                                   |
| 20 January 2020           | 24 January 2020  | 255,873.38                         | 255,873.38                                           | 82,536.31                                                                | 173,337.07                                                                   |
| 29 January 2020           | 31 January 2020  | 200,849.53                         | 200,849.53                                           | 65,247.83                                                                | 135,601.70                                                                   |
| 03 February 2020          | 07 February 2020 | 318,097.83                         | 318,097.83                                           | 89,426.50                                                                | 228,671.33                                                                   |
| 10 February 2020          | 14 February 2020 | 255,213.72                         | 255,213.72                                           | 81,530.63                                                                | 173,683.08                                                                   |
| 17 February 2020          | 21 February 2020 | 317,358.89                         | 317,358.89                                           | 94,285.12                                                                | 223,073.77                                                                   |
| 24 February 2020          | 28 February 2020 | 358,159.94                         | 358,159.94                                           | 112,977.13                                                               | 245,182.81                                                                   |
| 02 March 2020             | 06 March 2020    | 370,288.22                         | 370,288.22                                           | 114,815.15                                                               | 255,473.07                                                                   |
| 09 March 2020             | 13 March 2020    | 370,297.39                         | 370,297.39                                           | 126,344.65                                                               | 243,952.74                                                                   |
| 16 March 2020             | 20 March 2020    | 455,362.26                         | 455,362.26                                           | 134,369.12                                                               | 320,993.14                                                                   |
| 23 March 2020             | 27 March 2020    | 274,860.84                         | 274,860.84                                           | 74,827.16                                                                | 200,033.68                                                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                  | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To               | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 30 September 2019         | 04 October 2019  | 16,067.70                                                            | 12,437.32                                                            | 48,140.88                                                            | 75,228.94                                                            |
| 08 October 2019           | 11 October 2019  | 28,641.83                                                            | 12,502.80                                                            | 38,987.38                                                            | 44,736.66                                                            |
| 14 October 2019           | 18 October 2019  | 31,072.44                                                            | 14,078.63                                                            | 42,642.93                                                            | 68,347.89                                                            |
| 21 October 2019           | 25 October 2019  | 15,556.87                                                            | 15,428.08                                                            | 41,285.81                                                            | 64,004.13                                                            |
| 28 October 2019           | 01 November 2019 | 25,643.57                                                            | 11,153.65                                                            | 69,839.34                                                            | 111,561.55                                                           |
| 04 November 2019          | 08 November 2019 | 31,076.82                                                            | 11,514.13                                                            | 57,442.72                                                            | 83,436.42                                                            |
| 11 November 2019          | 15 November 2019 | 24,853.93                                                            | 12,348.23                                                            | 58,625.03                                                            | 70,605.48                                                            |
| 18 November 2019          | 22 November 2019 | 22,465.64                                                            | 8,971.20                                                             | 70,528.12                                                            | 75,816.82                                                            |
| 25 November 2019          | 29 November 2019 | 26,174.96                                                            | 9,733.38                                                             | 54,716.18                                                            | 115,790.15                                                           |
| 02 December 2019          | 06 December 2019 | 23,613.73                                                            | 14,495.23                                                            | 49,058.05                                                            | 130,723.47                                                           |
| 09 December 2019          | 13 December 2019 | 20,345.97                                                            | 16,046.00                                                            | 48,533.41                                                            | 104,780.75                                                           |
| 16 December 2019          | 20 December 2019 | 16,917.91                                                            | 11,153.56                                                            | 38,398.59                                                            | 83,404.58                                                            |
| 23 December 2019          | 27 December 2019 | 10,131.77                                                            | 2,421.09                                                             | 21,653.72                                                            | 26,839.44                                                            |
| 30 December 2019          | 03 January 2020  | 22,746.44                                                            | 6,671.03                                                             | 21,094.33                                                            | 41,806.82                                                            |
| 06 January 2020           | 10 January 2020  | 46,208.45                                                            | 19,983.28                                                            | 47,699.24                                                            | 87,947.20                                                            |
| 13 January 2020           | 17 January 2020  | 29,000.43                                                            | 15,017.69                                                            | 40,015.82                                                            | 76,131.52                                                            |
| 20 January 2020           | 24 January 2020  | 23,833.81                                                            | 12,100.09                                                            | 38,765.94                                                            | 75,388.55                                                            |
| 29 January 2020           | 31 January 2020  | 6,448.57                                                             | 14,121.23                                                            | 63,642.45                                                            | 60,014.04                                                            |
| 03 February 2020          | 07 February 2020 | 28,178.77                                                            | 20,938.11                                                            | 59,637.87                                                            | 102,796.69                                                           |
| 10 February 2020          | 14 February 2020 | 17,126.26                                                            | 15,984.55                                                            | 44,953.87                                                            | 72,789.93                                                            |
| 17 February 2020          | 21 February 2020 | 23,116.06                                                            | 21,970.13                                                            | 39,920.08                                                            | 98,895.17                                                            |
| 24 February 2020          | 28 February 2020 | 21,570.78                                                            | 29,702.23                                                            | 62,231.72                                                            | 98,051.46                                                            |
| 02 March 2020             | 06 March 2020    | 25,126.97                                                            | 30,862.14                                                            | 76,141.81                                                            | 102,104.16                                                           |
| 09 March 2020             | 13 March 2020    | 25,732.57                                                            | 19,290.05                                                            | 48,002.77                                                            | 120,693.54                                                           |
| 16 March 2020             | 20 March 2020    | 34,395.02                                                            | 93,450.57                                                            | 72,296.95                                                            | 110,915.21                                                           |
| 23 March 2020             | 27 March 2020    | 35,573.09                                                            | 13,785.54                                                            | 40,937.43                                                            | 71,956.81                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                  |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To               | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 3,052.43                                                             | 9,875.39                                                             | 55,118.73                                                            | 5,744.03                                                             |
| 08 October 2019           | 11 October 2019  | 2,726.80                                                             | 5,769.15                                                             | 77,932.67                                                            | 10,530.89                                                            |
| 14 October 2019           | 18 October 2019  | 3,933.12                                                             | 6,825.20                                                             | 108,774.97                                                           | 11,231.04                                                            |
| 21 October 2019           | 25 October 2019  | 4,021.19                                                             | 10,736.64                                                            | 100,201.04                                                           | 9,246.20                                                             |
| 28 October 2019           | 01 November 2019 | 3,527.18                                                             | 6,425.79                                                             | 122,506.75                                                           | 15,115.52                                                            |
| 04 November 2019          | 08 November 2019 | 4,170.38                                                             | 6,169.90                                                             | 87,050.26                                                            | 8,909.00                                                             |
| 11 November 2019          | 15 November 2019 | 4,624.62                                                             | 8,916.36                                                             | 74,155.75                                                            | 10,442.69                                                            |
| 18 November 2019          | 22 November 2019 | 3,076.95                                                             | 9,393.59                                                             | 121,245.13                                                           | 12,570.86                                                            |
| 25 November 2019          | 29 November 2019 | 4,507.05                                                             | 10,735.87                                                            | 107,712.15                                                           | 12,856.06                                                            |
| 02 December 2019          | 06 December 2019 | 6,096.39                                                             | 8,179.51                                                             | 102,825.87                                                           | 8,117.44                                                             |
| 09 December 2019          | 13 December 2019 | 3,706.90                                                             | 6,138.34                                                             | 86,250.15                                                            | 12,552.19                                                            |
| 16 December 2019          | 20 December 2019 | 3,671.31                                                             | 4,921.38                                                             | 90,628.55                                                            | 5,253.00                                                             |
| 23 December 2019          | 27 December 2019 | 1,599.52                                                             | 2,255.21                                                             | 51,430.06                                                            | 4,325.85                                                             |
| 30 December 2019          | 03 January 2020  | 2,072.21                                                             | 3,865.60                                                             | 63,640.00                                                            | 2,861.78                                                             |
| 06 January 2020           | 10 January 2020  | 6,725.08                                                             | 13,382.77                                                            | 128,568.96                                                           | 13,667.52                                                            |
| 13 January 2020           | 17 January 2020  | 5,083.93                                                             | 5,805.19                                                             | 101,619.72                                                           | 13,572.33                                                            |
| 20 January 2020           | 24 January 2020  | 2,722.90                                                             | 4,828.05                                                             | 85,133.83                                                            | 13,100.21                                                            |
| 29 January 2020           | 31 January 2020  | 3,394.41                                                             | 5,198.63                                                             | 36,738.40                                                            | 11,291.79                                                            |
| 03 February 2020          | 07 February 2020 | 4,529.46                                                             | 5,778.01                                                             | 83,486.02                                                            | 12,752.91                                                            |
| 10 February 2020          | 14 February 2020 | 3,805.22                                                             | 5,458.13                                                             | 86,430.98                                                            | 8,664.78                                                             |
| 17 February 2020          | 21 February 2020 | 3,731.00                                                             | 6,885.92                                                             | 109,556.09                                                           | 13,284.43                                                            |
| 24 February 2020          | 28 February 2020 | 4,723.99                                                             | 8,376.39                                                             | 119,714.77                                                           | 13,788.61                                                            |
| 02 March 2020             | 06 March 2020    | 5,772.91                                                             | 7,380.29                                                             | 105,939.69                                                           | 16,960.24                                                            |
| 09 March 2020             | 13 March 2020    | 5,759.63                                                             | 10,995.98                                                            | 125,584.91                                                           | 14,237.96                                                            |
| 16 March 2020             | 20 March 2020    | 6,253.77                                                             | 11,437.05                                                            | 115,072.15                                                           | 11,541.54                                                            |
| 23 March 2020             | 27 March 2020    | 4,061.28                                                             | 5,696.91                                                             | 95,545.10                                                            | 7,304.68                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |                  | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To               | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 30 September 2019         | 04 October 2019  | 201,071.13                                                                 | 15,636.33                                                                  | 2,917.27                                                                   | 1,973.71                                                                       |
| 08 October 2019           | 11 October 2019  | 186,520.39                                                                 | 18,804.66                                                                  | 4,823.11                                                                   | 3,233.98                                                                       |
| 14 October 2019           | 18 October 2019  | 246,033.47                                                                 | 21,591.83                                                                  | 9,561.18                                                                   | 2,680.58                                                                       |
| 21 October 2019           | 25 October 2019  | 227,925.27                                                                 | 18,081.38                                                                  | 5,465.73                                                                   | 2,680.70                                                                       |
| 28 October 2019           | 01 November 2019 | 316,354.38                                                                 | 34,031.41                                                                  | 5,725.99                                                                   | 2,161.69                                                                       |
| 04 November 2019          | 08 November 2019 | 254,544.18                                                                 | 23,339.49                                                                  | 4,840.10                                                                   | 2,211.25                                                                       |
| 11 November 2019          | 15 November 2019 | 232,241.44                                                                 | 23,932.47                                                                  | 3,955.01                                                                   | 1,381.17                                                                       |
| 18 November 2019          | 22 November 2019 | 278,651.44                                                                 | 36,155.45                                                                  | 4,423.30                                                                   | 1,183.56                                                                       |
| 25 November 2019          | 29 November 2019 | 295,527.05                                                                 | 34,704.87                                                                  | 5,324.02                                                                   | 2,763.25                                                                       |
| 02 December 2019          | 06 December 2019 | 267,740.99                                                                 | 65,459.73                                                                  | 4,450.42                                                                   | 2,016.08                                                                       |
| 09 December 2019          | 13 December 2019 | 245,730.26                                                                 | 42,689.54                                                                  | 3,946.62                                                                   | 1,983.67                                                                       |
| 16 December 2019          | 20 December 2019 | 225,001.31                                                                 | 18,409.55                                                                  | 3,413.08                                                                   | 4,262.40                                                                       |
| 23 December 2019          | 27 December 2019 | 112,099.52                                                                 | 4,869.46                                                                   | 1,256.75                                                                   | 791.34                                                                         |
| 30 December 2019          | 03 January 2020  | 144,666.34                                                                 | 13,355.19                                                                  | 3,729.05                                                                   | 1,466.01                                                                       |
| 06 January 2020           | 10 January 2020  | 308,925.17                                                                 | 27,032.59                                                                  | 18,006.93                                                                  | 4,344.13                                                                       |
| 13 January 2020           | 17 January 2020  | 244,461.43                                                                 | 23,789.15                                                                  | 9,588.44                                                                   | 3,218.54                                                                       |
| 20 January 2020           | 24 January 2020  | 225,560.38                                                                 | 17,533.75                                                                  | 5,105.45                                                                   | 2,072.68                                                                       |
| 29 January 2020           | 31 January 2020  | 170,108.16                                                                 | 19,187.64                                                                  | 3,754.54                                                                   | 2,883.40                                                                       |
| 03 February 2020          | 07 February 2020 | 282,340.02                                                                 | 19,206.24                                                                  | 5,181.93                                                                   | 3,815.65                                                                       |
| 10 February 2020          | 14 February 2020 | 213,979.60                                                                 | 29,887.18                                                                  | 5,759.92                                                                   | 2,583.73                                                                       |
| 17 February 2020          | 21 February 2020 | 274,138.69                                                                 | 28,516.26                                                                  | 7,175.00                                                                   | 2,604.71                                                                       |
| 24 February 2020          | 28 February 2020 | 294,809.46                                                                 | 39,536.23                                                                  | 8,436.69                                                                   | 4,602.77                                                                       |
| 02 March 2020             | 06 March 2020    | 309,729.00                                                                 | 39,685.01                                                                  | 9,069.95                                                                   | 5,706.82                                                                       |
| 09 March 2020             | 13 March 2020    | 293,413.55                                                                 | 55,315.82                                                                  | 9,144.45                                                                   | 5,303.36                                                                       |
| 16 March 2020             | 20 March 2020    | 389,440.40                                                                 | 40,446.90                                                                  | 8,022.35                                                                   | 8,995.65                                                                       |
| 23 March 2020             | 27 March 2020    | 243,643.53                                                                 | 15,574.76                                                                  | 6,054.01                                                                   | 3,612.14                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                  |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To               | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 30 September 2019                           | 04 October 2019  | 3,735.83                                                                 | 331.14                                                                   | 0.00                                                                   | 29,699                                   |
| 08 October 2019                             | 11 October 2019  | 8,341.45                                                                 | 104.58                                                                   | 0.00                                                                   | 30,447                                   |
| 14 October 2019                             | 18 October 2019  | 6,587.16                                                                 | 452.00                                                                   | 0.00                                                                   | 37,999                                   |
| 21 October 2019                             | 25 October 2019  | 6,024.04                                                                 | 302.84                                                                   | 0.00                                                                   | 36,022                                   |
| 28 October 2019                             | 01 November 2019 | 7,140.72                                                                 | 330.16                                                                   | 29.00                                                                  | 39,797                                   |
| 04 November 2019                            | 08 November 2019 | 4,370.82                                                                 | 448.39                                                                   | 15.40                                                                  | 36,398                                   |
| 11 November 2019                            | 15 November 2019 | 3,040.01                                                                 | 22.00                                                                    | 0.00                                                                   | 35,605                                   |
| 18 November 2019                            | 22 November 2019 | 3,384.63                                                                 | 251.91                                                                   | 18.00                                                                  | 37,494                                   |
| 25 November 2019                            | 29 November 2019 | 3,737.24                                                                 | 169.37                                                                   | 0.00                                                                   | 38,263                                   |
| 02 December 2019                            | 06 December 2019 | 2,930.77                                                                 | 511.72                                                                   | 0.00                                                                   | 36,562                                   |
| 09 December 2019                            | 13 December 2019 | 3,882.38                                                                 | 109.49                                                                   | 11.76                                                                  | 44,218                                   |
| 16 December 2019                            | 20 December 2019 | 3,012.67                                                                 | 84.32                                                                    | 165.54                                                                 | 39,132                                   |
| 23 December 2019                            | 27 December 2019 | 1,637.37                                                                 | 2.20                                                                     | 0.00                                                                   | 14,276                                   |
| 30 December 2019                            | 03 January 2020  | 1,513.54                                                                 | 25.72                                                                    | 2.37                                                                   | 23,006                                   |
| 06 January 2020                             | 10 January 2020  | 5,697.71                                                                 | 149.19                                                                   | 26.77                                                                  | 56,959                                   |
| 13 January 2020                             | 17 January 2020  | 5,126.42                                                                 | 41.20                                                                    | 21.45                                                                  | 49,838                                   |
| 20 January 2020                             | 24 January 2020  | 5,319.30                                                                 | 281.82                                                                   | 0.00                                                                   | 40,493                                   |
| 29 January 2020                             | 31 January 2020  | 4,806.53                                                                 | 109.25                                                                   | 0.00                                                                   | 34,738                                   |
| 03 February 2020                            | 07 February 2020 | 7,196.41                                                                 | 344.15                                                                   | 13.43                                                                  | 53,646                                   |
| 10 February 2020                            | 14 February 2020 | 2,600.17                                                                 | 302.10                                                                   | 101.00                                                                 | 39,066                                   |
| 17 February 2020                            | 21 February 2020 | 4,800.93                                                                 | 86.15                                                                    | 37.15                                                                  | 50,204                                   |
| 24 February 2020                            | 28 February 2020 | 10,534.85                                                                | 98.23                                                                    | 141.71                                                                 | 63,562                                   |
| 02 March 2020                               | 06 March 2020    | 6,037.70                                                                 | 47.24                                                                    | 12.50                                                                  | 65,985                                   |
| 09 March 2020                               | 13 March 2020    | 6,915.35                                                                 | 204.86                                                                   | 0.00                                                                   | 62,222                                   |
| 16 March 2020                               | 20 March 2020    | 8,373.45                                                                 | 83.52                                                                    | 0.00                                                                   | 63,193                                   |
| 23 March 2020                               | 27 March 2020    | 5,703.45                                                                 | 272.94                                                                   | 0.00                                                                   | 44,026                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                  | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To               | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 29,699                                           | 9,629                                                                    | 20,071                                                                      | 1,166                                                          |
| 08 October 2019           | 11 October 2019  | 30,447                                           | 9,965                                                                    | 20,483                                                                      | 1,977                                                          |
| 14 October 2019           | 18 October 2019  | 37,999                                           | 12,426                                                                   | 25,573                                                                      | 1,941                                                          |
| 21 October 2019           | 25 October 2019  | 36,022                                           | 11,889                                                                   | 24,133                                                                      | 1,246                                                          |
| 28 October 2019           | 01 November 2019 | 39,797                                           | 13,179                                                                   | 26,618                                                                      | 1,763                                                          |
| 04 November 2019          | 08 November 2019 | 36,398                                           | 11,905                                                                   | 24,493                                                                      | 1,941                                                          |
| 11 November 2019          | 15 November 2019 | 35,605                                           | 11,626                                                                   | 23,980                                                                      | 1,537                                                          |
| 18 November 2019          | 22 November 2019 | 37,494                                           | 11,899                                                                   | 25,596                                                                      | 1,547                                                          |
| 25 November 2019          | 29 November 2019 | 38,263                                           | 11,454                                                                   | 26,809                                                                      | 1,599                                                          |
| 02 December 2019          | 06 December 2019 | 36,562                                           | 10,755                                                                   | 25,807                                                                      | 1,341                                                          |
| 09 December 2019          | 13 December 2019 | 44,218                                           | 12,015                                                                   | 32,203                                                                      | 1,497                                                          |
| 16 December 2019          | 20 December 2019 | 39,132                                           | 10,623                                                                   | 28,509                                                                      | 1,353                                                          |
| 23 December 2019          | 27 December 2019 | 14,276                                           | 3,815                                                                    | 10,461                                                                      | 756                                                            |
| 30 December 2019          | 03 January 2020  | 23,006                                           | 7,041                                                                    | 15,965                                                                      | 1,204                                                          |
| 06 January 2020           | 10 January 2020  | 56,959                                           | 15,436                                                                   | 41,523                                                                      | 1,876                                                          |
| 13 January 2020           | 17 January 2020  | 49,838                                           | 13,724                                                                   | 36,115                                                                      | 1,521                                                          |
| 20 January 2020           | 24 January 2020  | 40,493                                           | 12,099                                                                   | 28,394                                                                      | 1,475                                                          |
| 29 January 2020           | 31 January 2020  | 34,738                                           | 10,189                                                                   | 24,550                                                                      | 473                                                            |
| 03 February 2020          | 07 February 2020 | 53,646                                           | 15,510                                                                   | 38,136                                                                      | 1,991                                                          |
| 10 February 2020          | 14 February 2020 | 39,066                                           | 11,156                                                                   | 27,910                                                                      | 1,186                                                          |
| 17 February 2020          | 21 February 2020 | 50,204                                           | 14,072                                                                   | 36,132                                                                      | 1,490                                                          |
| 24 February 2020          | 28 February 2020 | 63,562                                           | 17,495                                                                   | 46,067                                                                      | 1,448                                                          |
| 02 March 2020             | 06 March 2020    | 65,985                                           | 19,334                                                                   | 46,652                                                                      | 1,361                                                          |
| 09 March 2020             | 13 March 2020    | 62,222                                           | 19,154                                                                   | 43,068                                                                      | 1,684                                                          |
| 16 March 2020             | 20 March 2020    | 63,193                                           | 18,859                                                                   | 44,334                                                                      | 1,941                                                          |
| 23 March 2020             | 27 March 2020    | 44,026                                           | 11,576                                                                   | 32,450                                                                      | 1,557                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                |                                                                |                                                                |                                                                |
|---------------------------|------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                  |                                                                |                                                                |                                                                |                                                                |
| From                      | To               | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 2,784                                                          | 7,558                                                          | 8,740                                                          | 645                                                            |
| 08 October 2019           | 11 October 2019  | 2,825                                                          | 5,793                                                          | 8,862                                                          | 595                                                            |
| 14 October 2019           | 18 October 2019  | 2,884                                                          | 7,530                                                          | 10,701                                                         | 928                                                            |
| 21 October 2019           | 25 October 2019  | 3,567                                                          | 6,642                                                          | 11,123                                                         | 692                                                            |
| 28 October 2019           | 01 November 2019 | 2,615                                                          | 7,988                                                          | 11,057                                                         | 690                                                            |
| 04 November 2019          | 08 November 2019 | 2,791                                                          | 8,926                                                          | 9,887                                                          | 755                                                            |
| 11 November 2019          | 15 November 2019 | 2,705                                                          | 7,520                                                          | 11,939                                                         | 731                                                            |
| 18 November 2019          | 22 November 2019 | 2,368                                                          | 7,915                                                          | 12,243                                                         | 547                                                            |
| 25 November 2019          | 29 November 2019 | 2,157                                                          | 8,601                                                          | 11,771                                                         | 821                                                            |
| 02 December 2019          | 06 December 2019 | 3,032                                                          | 7,175                                                          | 13,512                                                         | 1,134                                                          |
| 09 December 2019          | 13 December 2019 | 4,143                                                          | 8,841                                                          | 14,989                                                         | 814                                                            |
| 16 December 2019          | 20 December 2019 | 2,870                                                          | 8,214                                                          | 14,344                                                         | 680                                                            |
| 23 December 2019          | 27 December 2019 | 678                                                            | 2,889                                                          | 4,062                                                          | 349                                                            |
| 30 December 2019          | 03 January 2020  | 2,138                                                          | 4,147                                                          | 7,586                                                          | 523                                                            |
| 06 January 2020           | 10 January 2020  | 5,961                                                          | 12,508                                                         | 18,368                                                         | 1,337                                                          |
| 13 January 2020           | 17 January 2020  | 5,081                                                          | 10,863                                                         | 16,124                                                         | 971                                                            |
| 20 January 2020           | 24 January 2020  | 3,912                                                          | 8,124                                                          | 14,828                                                         | 636                                                            |
| 29 January 2020           | 31 January 2020  | 4,521                                                          | 7,259                                                          | 13,109                                                         | 740                                                            |
| 03 February 2020          | 07 February 2020 | 5,763                                                          | 9,743                                                          | 20,185                                                         | 899                                                            |
| 10 February 2020          | 14 February 2020 | 3,713                                                          | 6,664                                                          | 14,562                                                         | 782                                                            |
| 17 February 2020          | 21 February 2020 | 4,840                                                          | 7,180                                                          | 18,535                                                         | 768                                                            |
| 24 February 2020          | 28 February 2020 | 8,460                                                          | 12,407                                                         | 21,298                                                         | 1,043                                                          |
| 02 March 2020             | 06 March 2020    | 7,948                                                          | 18,019                                                         | 19,195                                                         | 1,163                                                          |
| 09 March 2020             | 13 March 2020    | 6,486                                                          | 11,367                                                         | 22,781                                                         | 1,176                                                          |
| 16 March 2020             | 20 March 2020    | 5,293                                                          | 13,161                                                         | 23,296                                                         | 1,414                                                          |
| 23 March 2020             | 27 March 2020    | 3,630                                                          | 9,287                                                          | 15,677                                                         | 994                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                  |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To               | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 1,784                                                          | 6,364                                                          | 660                                                          | 28,368                                                              |
| 08 October 2019           | 11 October 2019  | 1,298                                                          | 8,403                                                          | 695                                                          | 28,949                                                              |
| 14 October 2019           | 18 October 2019  | 1,867                                                          | 11,486                                                         | 663                                                          | 36,061                                                              |
| 21 October 2019           | 25 October 2019  | 2,568                                                          | 9,360                                                          | 826                                                          | 34,211                                                              |
| 28 October 2019           | 01 November 2019 | 2,041                                                          | 12,839                                                         | 806                                                          | 37,587                                                              |
| 04 November 2019          | 08 November 2019 | 1,787                                                          | 9,610                                                          | 705                                                          | 34,634                                                              |
| 11 November 2019          | 15 November 2019 | 2,179                                                          | 8,254                                                          | 743                                                          | 33,941                                                              |
| 18 November 2019          | 22 November 2019 | 1,864                                                          | 10,216                                                         | 796                                                          | 35,087                                                              |
| 25 November 2019          | 29 November 2019 | 2,339                                                          | 10,046                                                         | 930                                                          | 35,705                                                              |
| 02 December 2019          | 06 December 2019 | 1,975                                                          | 7,761                                                          | 634                                                          | 33,452                                                              |
| 09 December 2019          | 13 December 2019 | 1,518                                                          | 11,513                                                         | 905                                                          | 40,296                                                              |
| 16 December 2019          | 20 December 2019 | 1,365                                                          | 9,503                                                          | 804                                                          | 36,623                                                              |
| 23 December 2019          | 27 December 2019 | 672                                                            | 4,602                                                          | 270                                                          | 13,707                                                              |
| 30 December 2019          | 03 January 2020  | 1,090                                                          | 5,955                                                          | 364                                                          | 22,061                                                              |
| 06 January 2020           | 10 January 2020  | 3,276                                                          | 12,477                                                         | 1,157                                                        | 54,370                                                              |
| 13 January 2020           | 17 January 2020  | 2,419                                                          | 11,735                                                         | 1,125                                                        | 47,822                                                              |
| 20 January 2020           | 24 January 2020  | 1,703                                                          | 9,094                                                          | 723                                                          | 39,071                                                              |
| 29 January 2020           | 31 January 2020  | 1,634                                                          | 6,258                                                          | 746                                                          | 33,461                                                              |
| 03 February 2020          | 07 February 2020 | 1,664                                                          | 12,499                                                         | 905                                                          | 51,725                                                              |
| 10 February 2020          | 14 February 2020 | 1,762                                                          | 9,734                                                          | 664                                                          | 37,423                                                              |
| 17 February 2020          | 21 February 2020 | 1,869                                                          | 14,616                                                         | 907                                                          | 47,468                                                              |
| 24 February 2020          | 28 February 2020 | 2,552                                                          | 15,246                                                         | 1,110                                                        | 60,116                                                              |
| 02 March 2020             | 06 March 2020    | 2,209                                                          | 14,971                                                         | 1,120                                                        | 62,224                                                              |
| 09 March 2020             | 13 March 2020    | 2,434                                                          | 15,059                                                         | 1,237                                                        | 57,382                                                              |
| 16 March 2020             | 20 March 2020    | 3,622                                                          | 13,270                                                         | 1,198                                                        | 59,705                                                              |
| 23 March 2020             | 27 March 2020    | 1,976                                                          | 10,100                                                         | 807                                                          | 42,105                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                  | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To               | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 739                                                                 | 178                                                                 | 130                                                                  | 258                                                                |
| 08 October 2019           | 11 October 2019  | 820                                                                 | 219                                                                 | 176                                                                  | 265                                                                |
| 14 October 2019           | 18 October 2019  | 1,066                                                               | 391                                                                 | 132                                                                  | 329                                                                |
| 21 October 2019           | 25 October 2019  | 958                                                                 | 321                                                                 | 159                                                                  | 346                                                                |
| 28 October 2019           | 01 November 2019 | 1,217                                                               | 308                                                                 | 230                                                                  | 403                                                                |
| 04 November 2019          | 08 November 2019 | 989                                                                 | 253                                                                 | 200                                                                  | 290                                                                |
| 11 November 2019          | 15 November 2019 | 1,105                                                               | 197                                                                 | 167                                                                  | 192                                                                |
| 18 November 2019          | 22 November 2019 | 1,880                                                               | 214                                                                 | 96                                                                   | 198                                                                |
| 25 November 2019          | 29 November 2019 | 1,884                                                               | 279                                                                 | 163                                                                  | 203                                                                |
| 02 December 2019          | 06 December 2019 | 2,483                                                               | 268                                                                 | 134                                                                  | 205                                                                |
| 09 December 2019          | 13 December 2019 | 3,149                                                               | 272                                                                 | 205                                                                  | 237                                                                |
| 16 December 2019          | 20 December 2019 | 1,785                                                               | 225                                                                 | 258                                                                  | 217                                                                |
| 23 December 2019          | 27 December 2019 | 356                                                                 | 88                                                                  | 44                                                                   | 81                                                                 |
| 30 December 2019          | 03 January 2020  | 557                                                                 | 193                                                                 | 67                                                                   | 120                                                                |
| 06 January 2020           | 10 January 2020  | 1,374                                                               | 585                                                                 | 265                                                                  | 340                                                                |
| 13 January 2020           | 17 January 2020  | 1,080                                                               | 350                                                                 | 206                                                                  | 351                                                                |
| 20 January 2020           | 24 January 2020  | 771                                                                 | 241                                                                 | 120                                                                  | 278                                                                |
| 29 January 2020           | 31 January 2020  | 686                                                                 | 200                                                                 | 157                                                                  | 226                                                                |
| 03 February 2020          | 07 February 2020 | 893                                                                 | 385                                                                 | 192                                                                  | 420                                                                |
| 10 February 2020          | 14 February 2020 | 1,010                                                               | 270                                                                 | 153                                                                  | 184                                                                |
| 17 February 2020          | 21 February 2020 | 1,789                                                               | 403                                                                 | 208                                                                  | 311                                                                |
| 24 February 2020          | 28 February 2020 | 2,240                                                               | 391                                                                 | 249                                                                  | 546                                                                |
| 02 March 2020             | 06 March 2020    | 2,579                                                               | 445                                                                 | 324                                                                  | 399                                                                |
| 09 March 2020             | 13 March 2020    | 3,587                                                               | 450                                                                 | 277                                                                  | 486                                                                |
| 16 March 2020             | 20 March 2020    | 2,019                                                               | 448                                                                 | 455                                                                  | 550                                                                |
| 23 March 2020             | 27 March 2020    | 875                                                                 | 413                                                                 | 240                                                                  | 373                                                                |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                  |                                                                    |                                                                  |
|---------------------------|------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                  |                                                                    |                                                                  |
| From                      | To               | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 30 September 2019         | 04 October 2019  | 27                                                                 | 0                                                                |
| 08 October 2019           | 11 October 2019  | 19                                                                 | 0                                                                |
| 14 October 2019           | 18 October 2019  | 21                                                                 | 0                                                                |
| 21 October 2019           | 25 October 2019  | 29                                                                 | 0                                                                |
| 28 October 2019           | 01 November 2019 | 48                                                                 | 6                                                                |
| 04 November 2019          | 08 November 2019 | 32                                                                 | 2                                                                |
| 11 November 2019          | 15 November 2019 | 4                                                                  | 0                                                                |
| 18 November 2019          | 22 November 2019 | 15                                                                 | 5                                                                |
| 25 November 2019          | 29 November 2019 | 30                                                                 | 0                                                                |
| 02 December 2019          | 06 December 2019 | 21                                                                 | 0                                                                |
| 09 December 2019          | 13 December 2019 | 54                                                                 | 6                                                                |
| 16 December 2019          | 20 December 2019 | 22                                                                 | 4                                                                |
| 23 December 2019          | 27 December 2019 | 1                                                                  | 0                                                                |
| 30 December 2019          | 03 January 2020  | 7                                                                  | 2                                                                |
| 06 January 2020           | 10 January 2020  | 22                                                                 | 4                                                                |
| 13 January 2020           | 17 January 2020  | 17                                                                 | 13                                                               |
| 20 January 2020           | 24 January 2020  | 14                                                                 | 0                                                                |
| 29 January 2020           | 31 January 2020  | 9                                                                  | 0                                                                |
| 03 February 2020          | 07 February 2020 | 29                                                                 | 4                                                                |
| 10 February 2020          | 14 February 2020 | 24                                                                 | 2                                                                |
| 17 February 2020          | 21 February 2020 | 15                                                                 | 10                                                               |
| 24 February 2020          | 28 February 2020 | 18                                                                 | 3                                                                |
| 02 March 2020             | 06 March 2020    | 13                                                                 | 2                                                                |
| 09 March 2020             | 13 March 2020    | 41                                                                 | 0                                                                |
| 16 March 2020             | 20 March 2020    | 17                                                                 | 0                                                                |
| 23 March 2020             | 27 March 2020    | 20                                                                 | 0                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 30 March 2020             | 03 April 2020     | 296,002.80                         | 296,002.80                                           | 87,573.65                                                                | 208,429.15                                                                   |
| 06 April 2020             | 09 April 2020     | 204,997.80                         | 204,997.80                                           | 85,882.43                                                                | 119,115.37                                                                   |
| 14 April 2020             | 17 April 2020     | 252,325.50                         | 252,325.50                                           | 92,065.63                                                                | 160,259.88                                                                   |
| 20 April 2020             | 24 April 2020     | 275,611.41                         | 275,611.41                                           | 92,055.72                                                                | 183,555.68                                                                   |
| 27 April 2020             | 29 April 2020     | 162,504.90                         | 162,504.90                                           | 53,654.48                                                                | 108,850.42                                                                   |
| 04 May 2020               | 08 May 2020       | 300,938.97                         | 300,938.97                                           | 101,806.83                                                               | 199,132.13                                                                   |
| 11 May 2020               | 15 May 2020       | 259,722.45                         | 259,722.45                                           | 87,671.29                                                                | 172,051.15                                                                   |
| 18 May 2020               | 22 May 2020       | 251,123.30                         | 251,123.30                                           | 79,469.01                                                                | 171,654.30                                                                   |
| 25 May 2020               | 29 May 2020       | 319,067.30                         | 319,067.30                                           | 157,266.68                                                               | 161,800.61                                                                   |
| 01 June 2020              | 05 June 2020      | 288,135.99                         | 288,135.99                                           | 84,810.67                                                                | 203,325.33                                                                   |
| 08 June 2020              | 12 June 2020      | 290,020.01                         | 290,020.01                                           | 88,514.75                                                                | 201,505.26                                                                   |
| 15 June 2020              | 19 June 2020      | 320,619.26                         | 320,619.26                                           | 79,334.16                                                                | 241,285.09                                                                   |
| 22 June 2020              | 26 June 2020      | 220,899.28                         | 220,899.28                                           | 63,296.52                                                                | 157,602.76                                                                   |
| 29 June 2020              | 03 July 2020      | 226,290.48                         | 226,290.48                                           | 68,710.14                                                                | 157,580.34                                                                   |
| 06 July 2020              | 10 July 2020      | 220,544.30                         | 220,544.30                                           | 70,435.31                                                                | 150,108.99                                                                   |
| 13 July 2020              | 17 July 2020      | 214,127.13                         | 214,127.13                                           | 69,327.08                                                                | 144,800.06                                                                   |
| 20 July 2020              | 24 July 2020      | 217,493.80                         | 217,493.80                                           | 69,339.24                                                                | 148,154.57                                                                   |
| 27 July 2020              | 31 July 2020      | 241,484.38                         | 241,484.38                                           | 74,425.32                                                                | 167,059.06                                                                   |
| 03 August 2020            | 07 August 2020    | 207,359.18                         | 207,359.18                                           | 69,440.01                                                                | 137,919.17                                                                   |
| 10 August 2020            | 14 August 2020    | 229,019.12                         | 229,019.12                                           | 72,294.93                                                                | 156,724.18                                                                   |
| 17 August 2020            | 21 August 2020    | 194,201.68                         | 194,201.68                                           | 62,064.79                                                                | 132,136.89                                                                   |
| 24 August 2020            | 28 August 2020    | 234,354.38                         | 234,354.38                                           | 75,380.96                                                                | 158,973.43                                                                   |
| 31 August 2020            | 04 September 2020 | 228,579.56                         | 228,579.56                                           | 76,528.09                                                                | 152,051.47                                                                   |
| 07 September 2020         | 11 September 2020 | 261,760.24                         | 261,760.24                                           | 87,521.55                                                                | 174,238.69                                                                   |
| 14 September 2020         | 18 September 2020 | 301,685.36                         | 301,685.36                                           | 84,236.45                                                                | 217,448.91                                                                   |
| 21 September 2020         | 25 September 2020 | 319,660.76                         | 319,660.76                                           | 101,689.77                                                               | 217,971.00                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 30 March 2020             | 03 April 2020     | 25,623.02                                                            | 13,568.26                                                            | 34,081.55                                                            | 120,768.23                                                           |
| 06 April 2020             | 09 April 2020     | 17,605.26                                                            | 11,615.25                                                            | 38,500.24                                                            | 54,128.26                                                            |
| 14 April 2020             | 17 April 2020     | 21,466.55                                                            | 10,942.12                                                            | 40,321.63                                                            | 61,211.77                                                            |
| 20 April 2020             | 24 April 2020     | 15,743.04                                                            | 11,622.10                                                            | 54,099.06                                                            | 81,228.74                                                            |
| 27 April 2020             | 29 April 2020     | 17,672.25                                                            | 6,189.19                                                             | 28,578.35                                                            | 39,602.86                                                            |
| 04 May 2020               | 08 May 2020       | 23,563.37                                                            | 14,671.90                                                            | 40,437.01                                                            | 66,588.09                                                            |
| 11 May 2020               | 15 May 2020       | 31,971.04                                                            | 12,767.36                                                            | 35,965.67                                                            | 53,776.10                                                            |
| 18 May 2020               | 22 May 2020       | 26,855.33                                                            | 11,213.51                                                            | 49,137.99                                                            | 45,686.92                                                            |
| 25 May 2020               | 29 May 2020       | 29,072.05                                                            | 18,478.95                                                            | 82,802.61                                                            | 58,959.78                                                            |
| 01 June 2020              | 05 June 2020      | 37,604.11                                                            | 21,576.53                                                            | 37,255.80                                                            | 64,842.92                                                            |
| 08 June 2020              | 12 June 2020      | 29,279.90                                                            | 21,430.82                                                            | 26,663.89                                                            | 81,112.73                                                            |
| 15 June 2020              | 19 June 2020      | 24,062.71                                                            | 18,184.34                                                            | 43,729.53                                                            | 86,612.90                                                            |
| 22 June 2020              | 26 June 2020      | 19,509.23                                                            | 11,915.61                                                            | 50,734.30                                                            | 59,007.78                                                            |
| 29 June 2020              | 03 July 2020      | 22,649.31                                                            | 15,326.22                                                            | 36,120.23                                                            | 51,409.16                                                            |
| 06 July 2020              | 10 July 2020      | 24,374.53                                                            | 13,941.06                                                            | 34,442.07                                                            | 50,625.56                                                            |
| 13 July 2020              | 17 July 2020      | 19,193.23                                                            | 12,887.58                                                            | 33,770.61                                                            | 55,331.26                                                            |
| 20 July 2020              | 24 July 2020      | 21,861.35                                                            | 15,435.78                                                            | 36,753.73                                                            | 58,273.93                                                            |
| 27 July 2020              | 31 July 2020      | 25,521.83                                                            | 14,050.62                                                            | 33,236.31                                                            | 54,621.08                                                            |
| 03 August 2020            | 07 August 2020    | 23,894.41                                                            | 11,362.99                                                            | 26,276.79                                                            | 46,081.03                                                            |
| 10 August 2020            | 14 August 2020    | 19,873.50                                                            | 12,329.25                                                            | 27,982.71                                                            | 57,038.07                                                            |
| 17 August 2020            | 21 August 2020    | 20,919.66                                                            | 7,595.64                                                             | 30,304.87                                                            | 45,972.39                                                            |
| 24 August 2020            | 28 August 2020    | 18,186.46                                                            | 11,529.51                                                            | 48,348.63                                                            | 49,880.79                                                            |
| 31 August 2020            | 04 September 2020 | 23,858.97                                                            | 15,597.11                                                            | 35,911.62                                                            | 54,485.47                                                            |
| 07 September 2020         | 11 September 2020 | 21,392.41                                                            | 13,449.98                                                            | 37,539.36                                                            | 70,421.50                                                            |
| 14 September 2020         | 18 September 2020 | 24,798.98                                                            | 15,080.27                                                            | 42,078.05                                                            | 83,061.31                                                            |
| 21 September 2020         | 25 September 2020 | 22,701.89                                                            | 12,513.32                                                            | 48,482.95                                                            | 64,456.98                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 3,261.93                                                             | 6,630.16                                                             | 79,134.67                                                            | 12,934.99                                                            |
| 06 April 2020             | 09 April 2020     | 5,080.17                                                             | 6,826.53                                                             | 62,669.06                                                            | 8,573.03                                                             |
| 14 April 2020             | 17 April 2020     | 4,916.88                                                             | 5,604.88                                                             | 98,327.44                                                            | 9,534.24                                                             |
| 20 April 2020             | 24 April 2020     | 4,400.92                                                             | 6,240.33                                                             | 95,984.88                                                            | 6,292.34                                                             |
| 27 April 2020             | 29 April 2020     | 1,881.34                                                             | 3,629.46                                                             | 60,176.69                                                            | 4,774.76                                                             |
| 04 May 2020               | 08 May 2020       | 4,195.23                                                             | 8,609.77                                                             | 133,912.13                                                           | 8,961.47                                                             |
| 11 May 2020               | 15 May 2020       | 3,618.01                                                             | 8,466.85                                                             | 106,069.29                                                           | 7,088.13                                                             |
| 18 May 2020               | 22 May 2020       | 3,565.89                                                             | 6,399.30                                                             | 101,494.09                                                           | 6,770.27                                                             |
| 25 May 2020               | 29 May 2020       | 2,556.07                                                             | 6,932.33                                                             | 102,968.03                                                           | 17,297.48                                                            |
| 01 June 2020              | 05 June 2020      | 6,298.99                                                             | 6,608.99                                                             | 95,125.67                                                            | 18,822.98                                                            |
| 08 June 2020              | 12 June 2020      | 4,719.78                                                             | 4,366.23                                                             | 106,122.59                                                           | 16,324.07                                                            |
| 15 June 2020              | 19 June 2020      | 10,159.33                                                            | 5,948.04                                                             | 94,170.89                                                            | 37,751.53                                                            |
| 22 June 2020              | 26 June 2020      | 3,144.07                                                             | 5,021.31                                                             | 56,113.34                                                            | 15,453.64                                                            |
| 29 June 2020              | 03 July 2020      | 4,375.25                                                             | 5,095.54                                                             | 79,807.30                                                            | 11,507.47                                                            |
| 06 July 2020              | 10 July 2020      | 4,644.69                                                             | 3,419.45                                                             | 84,653.14                                                            | 4,443.80                                                             |
| 13 July 2020              | 17 July 2020      | 3,100.15                                                             | 4,077.66                                                             | 75,809.92                                                            | 9,956.73                                                             |
| 20 July 2020              | 24 July 2020      | 2,962.42                                                             | 4,757.72                                                             | 73,027.74                                                            | 4,421.13                                                             |
| 27 July 2020              | 31 July 2020      | 2,460.06                                                             | 3,906.12                                                             | 91,978.57                                                            | 15,709.78                                                            |
| 03 August 2020            | 07 August 2020    | 4,051.71                                                             | 7,558.28                                                             | 84,503.75                                                            | 3,630.20                                                             |
| 10 August 2020            | 14 August 2020    | 5,121.19                                                             | 4,730.54                                                             | 91,782.95                                                            | 10,160.90                                                            |
| 17 August 2020            | 21 August 2020    | 3,455.41                                                             | 6,454.55                                                             | 73,726.82                                                            | 5,772.35                                                             |
| 24 August 2020            | 28 August 2020    | 3,100.45                                                             | 4,902.44                                                             | 83,160.65                                                            | 15,245.45                                                            |
| 31 August 2020            | 04 September 2020 | 3,595.23                                                             | 5,858.67                                                             | 80,791.17                                                            | 8,481.34                                                             |
| 07 September 2020         | 11 September 2020 | 3,985.11                                                             | 6,259.45                                                             | 101,306.59                                                           | 7,405.84                                                             |
| 14 September 2020         | 18 September 2020 | 5,231.09                                                             | 5,448.33                                                             | 119,096.66                                                           | 6,890.67                                                             |
| 21 September 2020         | 25 September 2020 | 6,564.97                                                             | 6,705.72                                                             | 149,643.70                                                           | 8,591.24                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 30 March 2020             | 03 April 2020     | 265,000.98                                                                | 17,024.15                                                                 | 6,321.53                                                                  | 3,300.24                                                                      |
| 06 April 2020             | 09 April 2020     | 178,582.38                                                                | 15,069.94                                                                 | 5,825.36                                                                  | 2,288.23                                                                      |
| 14 April 2020             | 17 April 2020     | 221,487.02                                                                | 17,604.38                                                                 | 8,742.87                                                                  | 2,143.82                                                                      |
| 20 April 2020             | 24 April 2020     | 231,876.76                                                                | 22,291.85                                                                 | 10,084.15                                                                 | 4,321.62                                                                      |
| 27 April 2020             | 29 April 2020     | 137,505.92                                                                | 14,863.72                                                                 | 5,731.95                                                                  | 1,098.70                                                                      |
| 04 May 2020               | 08 May 2020       | 254,376.08                                                                | 28,893.68                                                                 | 9,395.76                                                                  | 3,345.28                                                                      |
| 11 May 2020               | 15 May 2020       | 211,770.03                                                                | 27,705.27                                                                 | 12,509.45                                                                 | 3,248.45                                                                      |
| 18 May 2020               | 22 May 2020       | 211,125.98                                                                | 25,045.16                                                                 | 7,612.76                                                                  | 2,722.01                                                                      |
| 25 May 2020               | 29 May 2020       | 261,957.93                                                                | 30,223.60                                                                 | 14,526.94                                                                 | 7,027.09                                                                      |
| 01 June 2020              | 05 June 2020      | 236,973.23                                                                | 34,058.12                                                                 | 9,476.72                                                                  | 3,457.69                                                                      |
| 08 June 2020              | 12 June 2020      | 234,409.46                                                                | 38,680.95                                                                 | 8,800.29                                                                  | 1,968.03                                                                      |
| 15 June 2020              | 19 June 2020      | 279,023.23                                                                | 25,959.08                                                                 | 10,138.82                                                                 | 2,701.53                                                                      |
| 22 June 2020              | 26 June 2020      | 196,040.57                                                                | 13,555.45                                                                 | 6,473.73                                                                  | 1,811.42                                                                      |
| 29 June 2020              | 03 July 2020      | 195,934.71                                                                | 16,692.07                                                                 | 5,166.12                                                                  | 2,823.24                                                                      |
| 06 July 2020              | 10 July 2020      | 189,650.85                                                                | 16,995.63                                                                 | 10,413.88                                                                 | 1,360.10                                                                      |
| 13 July 2020              | 17 July 2020      | 190,269.31                                                                | 14,923.01                                                                 | 5,311.12                                                                  | 946.07                                                                        |
| 20 July 2020              | 24 July 2020      | 188,124.49                                                                | 19,425.86                                                                 | 4,204.08                                                                  | 2,477.69                                                                      |
| 27 July 2020              | 31 July 2020      | 215,445.20                                                                | 17,406.40                                                                 | 4,437.42                                                                  | 1,107.14                                                                      |
| 03 August 2020            | 07 August 2020    | 180,239.21                                                                | 18,302.01                                                                 | 4,496.60                                                                  | 1,339.47                                                                      |
| 10 August 2020            | 14 August 2020    | 198,900.20                                                                | 17,891.65                                                                 | 6,624.79                                                                  | 1,781.95                                                                      |
| 17 August 2020            | 21 August 2020    | 169,135.06                                                                | 13,891.45                                                                 | 4,800.92                                                                  | 2,542.21                                                                      |
| 24 August 2020            | 28 August 2020    | 203,407.61                                                                | 23,843.48                                                                 | 3,456.81                                                                  | 584.31                                                                        |
| 31 August 2020            | 04 September 2020 | 196,063.46                                                                | 25,723.36                                                                 | 2,925.67                                                                  | 1,379.42                                                                      |
| 07 September 2020         | 11 September 2020 | 210,828.14                                                                | 41,573.31                                                                 | 3,946.41                                                                  | 2,394.97                                                                      |
| 14 September 2020         | 18 September 2020 | 259,451.23                                                                | 33,488.67                                                                 | 3,477.84                                                                  | 2,209.79                                                                      |
| 21 September 2020         | 25 September 2020 | 277,187.47                                                                | 30,039.66                                                                 | 5,744.22                                                                  | 3,026.22                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 30 March 2020                               | 03 April 2020     | 4,292.84                                                                 | 61.07                                                                    | 2.00                                                                   | 35,972                                   |
| 06 April 2020                               | 09 April 2020     | 3,070.44                                                                 | 154.00                                                                   | 7.44                                                                   | 30,395                                   |
| 14 April 2020                               | 17 April 2020     | 2,249.72                                                                 | 97.70                                                                    | 0.00                                                                   | 36,875                                   |
| 20 April 2020                               | 24 April 2020     | 5,985.39                                                                 | 1,051.64                                                                 | 0.00                                                                   | 40,673                                   |
| 27 April 2020                               | 29 April 2020     | 3,153.93                                                                 | 150.69                                                                   | 0.00                                                                   | 21,348                                   |
| 04 May 2020                                 | 08 May 2020       | 4,892.90                                                                 | 34.72                                                                    | 0.55                                                                   | 46,408                                   |
| 11 May 2020                                 | 15 May 2020       | 4,314.45                                                                 | 168.30                                                                   | 6.51                                                                   | 33,641                                   |
| 18 May 2020                                 | 22 May 2020       | 4,491.44                                                                 | 125.95                                                                   | 0.00                                                                   | 33,991                                   |
| 25 May 2020                                 | 29 May 2020       | 5,249.30                                                                 | 82.44                                                                    | 0.00                                                                   | 38,637                                   |
| 01 June 2020                                | 05 June 2020      | 3,894.82                                                                 | 275.42                                                                   | 0.00                                                                   | 40,991                                   |
| 08 June 2020                                | 12 June 2020      | 5,348.15                                                                 | 813.13                                                                   | 0.00                                                                   | 44,086                                   |
| 15 June 2020                                | 19 June 2020      | 2,562.13                                                                 | 234.46                                                                   | 0.00                                                                   | 43,799                                   |
| 22 June 2020                                | 26 June 2020      | 2,760.87                                                                 | 178.23                                                                   | 79.00                                                                  | 31,812                                   |
| 29 June 2020                                | 03 July 2020      | 5,615.02                                                                 | 30.13                                                                    | 29.18                                                                  | 32,726                                   |
| 06 July 2020                                | 10 July 2020      | 2,056.02                                                                 | 22.60                                                                    | 45.22                                                                  | 33,434                                   |
| 13 July 2020                                | 17 July 2020      | 2,167.15                                                                 | 480.17                                                                   | 30.31                                                                  | 28,732                                   |
| 20 July 2020                                | 24 July 2020      | 3,131.35                                                                 | 112.84                                                                   | 17.50                                                                  | 34,863                                   |
| 27 July 2020                                | 31 July 2020      | 2,868.95                                                                 | 214.86                                                                   | 4.40                                                                   | 38,850                                   |
| 03 August 2020                              | 07 August 2020    | 2,789.74                                                                 | 95.19                                                                    | 96.96                                                                  | 36,685                                   |
| 10 August 2020                              | 14 August 2020    | 3,004.01                                                                 | 251.96                                                                   | 564.55                                                                 | 33,420                                   |
| 17 August 2020                              | 21 August 2020    | 3,668.15                                                                 | 163.89                                                                   | 0.00                                                                   | 33,051                                   |
| 24 August 2020                              | 28 August 2020    | 2,839.98                                                                 | 219.19                                                                   | 3.00                                                                   | 35,815                                   |
| 31 August 2020                              | 04 September 2020 | 2,180.16                                                                 | 225.48                                                                   | 82.00                                                                  | 42,429                                   |
| 07 September 2020                           | 11 September 2020 | 2,798.81                                                                 | 218.59                                                                   | 0.00                                                                   | 36,915                                   |
| 14 September 2020                           | 18 September 2020 | 2,850.06                                                                 | 207.77                                                                   | 0.00                                                                   | 45,937                                   |
| 21 September 2020                           | 25 September 2020 | 3,244.63                                                                 | 378.66                                                                   | 39.90                                                                  | 49,179                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 35,972                                           | 11,796                                                                   | 24,176                                                                      | 1,410                                                          |
| 06 April 2020             | 09 April 2020     | 30,395                                           | 11,886                                                                   | 18,509                                                                      | 1,207                                                          |
| 14 April 2020             | 17 April 2020     | 36,875                                           | 11,488                                                                   | 25,388                                                                      | 1,363                                                          |
| 20 April 2020             | 24 April 2020     | 40,673                                           | 11,710                                                                   | 28,963                                                                      | 1,103                                                          |
| 27 April 2020             | 29 April 2020     | 21,348                                           | 6,035                                                                    | 15,313                                                                      | 1,023                                                          |
| 04 May 2020               | 08 May 2020       | 46,408                                           | 14,437                                                                   | 31,972                                                                      | 1,487                                                          |
| 11 May 2020               | 15 May 2020       | 33,641                                           | 10,412                                                                   | 23,230                                                                      | 1,703                                                          |
| 18 May 2020               | 22 May 2020       | 33,991                                           | 10,261                                                                   | 23,730                                                                      | 1,746                                                          |
| 25 May 2020               | 29 May 2020       | 38,637                                           | 16,332                                                                   | 22,306                                                                      | 1,660                                                          |
| 01 June 2020              | 05 June 2020      | 40,991                                           | 12,214                                                                   | 28,777                                                                      | 2,132                                                          |
| 08 June 2020              | 12 June 2020      | 44,086                                           | 11,390                                                                   | 32,696                                                                      | 1,638                                                          |
| 15 June 2020              | 19 June 2020      | 43,799                                           | 9,844                                                                    | 33,956                                                                      | 1,626                                                          |
| 22 June 2020              | 26 June 2020      | 31,812                                           | 8,416                                                                    | 23,397                                                                      | 1,350                                                          |
| 29 June 2020              | 03 July 2020      | 32,726                                           | 8,512                                                                    | 24,215                                                                      | 1,179                                                          |
| 06 July 2020              | 10 July 2020      | 33,434                                           | 8,557                                                                    | 24,877                                                                      | 1,638                                                          |
| 13 July 2020              | 17 July 2020      | 28,732                                           | 7,837                                                                    | 20,895                                                                      | 1,358                                                          |
| 20 July 2020              | 24 July 2020      | 34,863                                           | 9,580                                                                    | 25,283                                                                      | 1,349                                                          |
| 27 July 2020              | 31 July 2020      | 38,850                                           | 10,627                                                                   | 28,223                                                                      | 1,648                                                          |
| 03 August 2020            | 07 August 2020    | 36,685                                           | 10,676                                                                   | 26,009                                                                      | 1,822                                                          |
| 10 August 2020            | 14 August 2020    | 33,420                                           | 9,731                                                                    | 23,689                                                                      | 1,518                                                          |
| 17 August 2020            | 21 August 2020    | 33,051                                           | 9,350                                                                    | 23,701                                                                      | 1,526                                                          |
| 24 August 2020            | 28 August 2020    | 35,815                                           | 9,011                                                                    | 26,805                                                                      | 1,243                                                          |
| 31 August 2020            | 04 September 2020 | 42,429                                           | 12,183                                                                   | 30,246                                                                      | 1,635                                                          |
| 07 September 2020         | 11 September 2020 | 36,915                                           | 10,140                                                                   | 26,776                                                                      | 1,351                                                          |
| 14 September 2020         | 18 September 2020 | 45,937                                           | 12,209                                                                   | 33,728                                                                      | 1,564                                                          |
| 21 September 2020         | 25 September 2020 | 49,179                                           | 13,454                                                                   | 35,726                                                                      | 1,327                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 3,761                                                          | 5,357                                                          | 14,180                                                         | 710                                                            |
| 06 April 2020             | 09 April 2020     | 3,362                                                          | 5,889                                                          | 9,762                                                          | 984                                                            |
| 14 April 2020             | 17 April 2020     | 3,339                                                          | 6,816                                                          | 11,491                                                         | 940                                                            |
| 20 April 2020             | 24 April 2020     | 3,409                                                          | 8,061                                                          | 14,796                                                         | 1,033                                                          |
| 27 April 2020             | 29 April 2020     | 1,735                                                          | 4,657                                                          | 6,590                                                          | 404                                                            |
| 04 May 2020               | 08 May 2020       | 4,255                                                          | 8,007                                                          | 12,955                                                         | 851                                                            |
| 11 May 2020               | 15 May 2020       | 3,567                                                          | 5,984                                                          | 8,458                                                          | 787                                                            |
| 18 May 2020               | 22 May 2020       | 3,094                                                          | 6,214                                                          | 9,106                                                          | 931                                                            |
| 25 May 2020               | 29 May 2020       | 4,364                                                          | 7,464                                                          | 10,908                                                         | 575                                                            |
| 01 June 2020              | 05 June 2020      | 5,429                                                          | 7,157                                                          | 11,955                                                         | 1,265                                                          |
| 08 June 2020              | 12 June 2020      | 5,746                                                          | 6,034                                                          | 14,594                                                         | 1,258                                                          |
| 15 June 2020              | 19 June 2020      | 4,427                                                          | 7,821                                                          | 13,573                                                         | 1,673                                                          |
| 22 June 2020              | 26 June 2020      | 3,539                                                          | 6,301                                                          | 10,453                                                         | 538                                                            |
| 29 June 2020              | 03 July 2020      | 4,275                                                          | 6,997                                                          | 8,576                                                          | 825                                                            |
| 06 July 2020              | 10 July 2020      | 3,562                                                          | 6,708                                                          | 10,120                                                         | 860                                                            |
| 13 July 2020              | 17 July 2020      | 3,335                                                          | 4,998                                                          | 8,812                                                          | 764                                                            |
| 20 July 2020              | 24 July 2020      | 4,887                                                          | 7,021                                                          | 10,905                                                         | 646                                                            |
| 27 July 2020              | 31 July 2020      | 3,928                                                          | 6,598                                                          | 12,810                                                         | 482                                                            |
| 03 August 2020            | 07 August 2020    | 3,375                                                          | 6,369                                                          | 11,353                                                         | 983                                                            |
| 10 August 2020            | 14 August 2020    | 3,647                                                          | 5,517                                                          | 10,099                                                         | 967                                                            |
| 17 August 2020            | 21 August 2020    | 2,968                                                          | 5,909                                                          | 10,031                                                         | 697                                                            |
| 24 August 2020            | 28 August 2020    | 3,325                                                          | 9,803                                                          | 10,314                                                         | 665                                                            |
| 31 August 2020            | 04 September 2020 | 4,940                                                          | 10,123                                                         | 13,562                                                         | 863                                                            |
| 07 September 2020         | 11 September 2020 | 4,100                                                          | 7,588                                                          | 10,410                                                         | 912                                                            |
| 14 September 2020         | 18 September 2020 | 4,400                                                          | 8,988                                                          | 14,883                                                         | 999                                                            |
| 21 September 2020         | 25 September 2020 | 3,700                                                          | 8,384                                                          | 15,664                                                         | 985                                                            |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 1,929                                                          | 7,767                                                          | 860                                                          | 34,348                                                              |
| 06 April 2020             | 09 April 2020     | 1,680                                                          | 6,690                                                          | 823                                                          | 28,684                                                              |
| 14 April 2020             | 17 April 2020     | 1,539                                                          | 10,607                                                         | 782                                                          | 35,382                                                              |
| 20 April 2020             | 24 April 2020     | 1,912                                                          | 9,578                                                          | 781                                                          | 38,548                                                              |
| 27 April 2020             | 29 April 2020     | 897                                                            | 5,477                                                          | 567                                                          | 20,279                                                              |
| 04 May 2020               | 08 May 2020       | 2,086                                                          | 15,786                                                         | 984                                                          | 44,125                                                              |
| 11 May 2020               | 15 May 2020       | 1,712                                                          | 10,625                                                         | 806                                                          | 31,345                                                              |
| 18 May 2020               | 22 May 2020       | 1,829                                                          | 10,195                                                         | 877                                                          | 31,724                                                              |
| 25 May 2020               | 29 May 2020       | 1,343                                                          | 11,231                                                         | 1,093                                                        | 35,679                                                              |
| 01 June 2020              | 05 June 2020      | 1,871                                                          | 10,240                                                         | 945                                                          | 37,997                                                              |
| 08 June 2020              | 12 June 2020      | 1,451                                                          | 12,214                                                         | 1,152                                                        | 39,956                                                              |
| 15 June 2020              | 19 June 2020      | 1,993                                                          | 10,264                                                         | 2,423                                                        | 41,362                                                              |
| 22 June 2020              | 26 June 2020      | 1,279                                                          | 7,492                                                          | 862                                                          | 30,606                                                              |
| 29 June 2020              | 03 July 2020      | 1,418                                                          | 8,618                                                          | 839                                                          | 31,100                                                              |
| 06 July 2020              | 10 July 2020      | 1,358                                                          | 8,667                                                          | 523                                                          | 31,795                                                              |
| 13 July 2020              | 17 July 2020      | 1,420                                                          | 7,486                                                          | 562                                                          | 27,417                                                              |
| 20 July 2020              | 24 July 2020      | 1,199                                                          | 8,202                                                          | 654                                                          | 33,446                                                              |
| 27 July 2020              | 31 July 2020      | 1,418                                                          | 11,284                                                         | 684                                                          | 37,463                                                              |
| 03 August 2020            | 07 August 2020    | 1,463                                                          | 10,741                                                         | 581                                                          | 34,810                                                              |
| 10 August 2020            | 14 August 2020    | 1,399                                                          | 9,638                                                          | 636                                                          | 31,766                                                              |
| 17 August 2020            | 21 August 2020    | 1,741                                                          | 9,522                                                          | 659                                                          | 31,340                                                              |
| 24 August 2020            | 28 August 2020    | 1,253                                                          | 8,461                                                          | 752                                                          | 33,558                                                              |
| 31 August 2020            | 04 September 2020 | 1,512                                                          | 9,119                                                          | 677                                                          | 39,994                                                              |
| 07 September 2020         | 11 September 2020 | 1,422                                                          | 10,454                                                         | 680                                                          | 33,512                                                              |
| 14 September 2020         | 18 September 2020 | 2,061                                                          | 12,386                                                         | 658                                                          | 43,146                                                              |
| 21 September 2020         | 25 September 2020 | 1,802                                                          | 16,522                                                         | 796                                                          | 47,034                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 859                                                                 | 336                                                                 | 149                                                                  | 236                                                                |
| 06 April 2020             | 09 April 2020     | 944                                                                 | 365                                                                 | 158                                                                  | 226                                                                |
| 14 April 2020             | 17 April 2020     | 771                                                                 | 409                                                                 | 135                                                                  | 170                                                                |
| 20 April 2020             | 24 April 2020     | 1,037                                                               | 516                                                                 | 201                                                                  | 354                                                                |
| 27 April 2020             | 29 April 2020     | 556                                                                 | 255                                                                 | 85                                                                   | 172                                                                |
| 04 May 2020               | 08 May 2020       | 1,279                                                               | 447                                                                 | 212                                                                  | 321                                                                |
| 11 May 2020               | 15 May 2020       | 1,260                                                               | 523                                                                 | 181                                                                  | 304                                                                |
| 18 May 2020               | 22 May 2020       | 1,378                                                               | 447                                                                 | 153                                                                  | 285                                                                |
| 25 May 2020               | 29 May 2020       | 1,692                                                               | 610                                                                 | 354                                                                  | 296                                                                |
| 01 June 2020              | 05 June 2020      | 2,144                                                               | 386                                                                 | 185                                                                  | 244                                                                |
| 08 June 2020              | 12 June 2020      | 2,962                                                               | 494                                                                 | 171                                                                  | 462                                                                |
| 15 June 2020              | 19 June 2020      | 1,637                                                               | 448                                                                 | 136                                                                  | 203                                                                |
| 22 June 2020              | 26 June 2020      | 602                                                                 | 282                                                                 | 126                                                                  | 177                                                                |
| 29 June 2020              | 03 July 2020      | 967                                                                 | 283                                                                 | 192                                                                  | 156                                                                |
| 06 July 2020              | 10 July 2020      | 875                                                                 | 453                                                                 | 131                                                                  | 175                                                                |
| 13 July 2020              | 17 July 2020      | 656                                                                 | 326                                                                 | 103                                                                  | 188                                                                |
| 20 July 2020              | 24 July 2020      | 801                                                                 | 248                                                                 | 134                                                                  | 221                                                                |
| 27 July 2020              | 31 July 2020      | 843                                                                 | 275                                                                 | 102                                                                  | 152                                                                |
| 03 August 2020            | 07 August 2020    | 1,249                                                               | 310                                                                 | 100                                                                  | 196                                                                |
| 10 August 2020            | 14 August 2020    | 977                                                                 | 346                                                                 | 105                                                                  | 201                                                                |
| 17 August 2020            | 21 August 2020    | 1,062                                                               | 268                                                                 | 135                                                                  | 237                                                                |
| 24 August 2020            | 28 August 2020    | 1,759                                                               | 219                                                                 | 69                                                                   | 194                                                                |
| 31 August 2020            | 04 September 2020 | 2,030                                                               | 161                                                                 | 75                                                                   | 141                                                                |
| 07 September 2020         | 11 September 2020 | 2,823                                                               | 249                                                                 | 113                                                                  | 189                                                                |
| 14 September 2020         | 18 September 2020 | 2,143                                                               | 229                                                                 | 140                                                                  | 252                                                                |
| 21 September 2020         | 25 September 2020 | 1,303                                                               | 338                                                                 | 198                                                                  | 264                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 30 March 2020             | 03 April 2020     | 44                                                                 | 1                                                                |
| 06 April 2020             | 09 April 2020     | 18                                                                 | 1                                                                |
| 14 April 2020             | 17 April 2020     | 9                                                                  | 0                                                                |
| 20 April 2020             | 24 April 2020     | 19                                                                 | 0                                                                |
| 27 April 2020             | 29 April 2020     | 3                                                                  | 0                                                                |
| 04 May 2020               | 08 May 2020       | 21                                                                 | 4                                                                |
| 11 May 2020               | 15 May 2020       | 26                                                                 | 3                                                                |
| 18 May 2020               | 22 May 2020       | 5                                                                  | 0                                                                |
| 25 May 2020               | 29 May 2020       | 7                                                                  | 0                                                                |
| 01 June 2020              | 05 June 2020      | 36                                                                 | 0                                                                |
| 08 June 2020              | 12 June 2020      | 42                                                                 | 0                                                                |
| 15 June 2020              | 19 June 2020      | 14                                                                 | 0                                                                |
| 22 June 2020              | 26 June 2020      | 17                                                                 | 3                                                                |
| 29 June 2020              | 03 July 2020      | 20                                                                 | 9                                                                |
| 06 July 2020              | 10 July 2020      | 3                                                                  | 3                                                                |
| 13 July 2020              | 17 July 2020      | 35                                                                 | 8                                                                |
| 20 July 2020              | 24 July 2020      | 10                                                                 | 4                                                                |
| 27 July 2020              | 31 July 2020      | 14                                                                 | 2                                                                |
| 03 August 2020            | 07 August 2020    | 16                                                                 | 5                                                                |
| 10 August 2020            | 14 August 2020    | 22                                                                 | 3                                                                |
| 17 August 2020            | 21 August 2020    | 10                                                                 | 0                                                                |
| 24 August 2020            | 28 August 2020    | 16                                                                 | 1                                                                |
| 31 August 2020            | 04 September 2020 | 22                                                                 | 7                                                                |
| 07 September 2020         | 11 September 2020 | 31                                                                 | 0                                                                |
| 14 September 2020         | 18 September 2020 | 28                                                                 | 0                                                                |
| 21 September 2020         | 25 September 2020 | 40                                                                 | 3                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 28 September 2020         | 30 September 2020 | 156,314.15                         | 156,314.15                                           | 48,068.54                                                                | 108,245.62                                                                   |
| 05 October 2020           | 09 October 2020   | 252,884.24                         | 252,884.24                                           | 90,120.43                                                                | 162,763.81                                                                   |
| 12 October 2020           | 16 October 2020   | 233,756.51                         | 233,756.51                                           | 77,294.18                                                                | 156,462.33                                                                   |
| 19 October 2020           | 23 October 2020   | 237,061.50                         | 237,061.50                                           | 82,693.44                                                                | 154,368.07                                                                   |
| 26 October 2020           | 30 October 2020   | 230,843.70                         | 230,843.70                                           | 75,846.75                                                                | 154,996.95                                                                   |
| 02 November 2020          | 06 November 2020  | 273,250.15                         | 273,250.15                                           | 85,664.12                                                                | 187,586.03                                                                   |
| 09 November 2020          | 13 November 2020  | 252,690.68                         | 252,690.68                                           | 73,575.51                                                                | 179,115.16                                                                   |
| 16 November 2020          | 20 November 2020  | 239,061.79                         | 239,061.79                                           | 77,041.17                                                                | 162,020.62                                                                   |
| 23 November 2020          | 27 November 2020  | 233,353.35                         | 233,353.35                                           | 72,699.93                                                                | 160,653.41                                                                   |
| 30 November 2020          | 04 December 2020  | 335,457.06                         | 335,457.06                                           | 111,966.66                                                               | 223,490.40                                                                   |
| 07 December 2020          | 11 December 2020  | 308,628.55                         | 308,628.55                                           | 90,457.95                                                                | 218,170.60                                                                   |
| 14 December 2020          | 18 December 2020  | 257,511.98                         | 257,511.98                                           | 87,149.68                                                                | 170,362.30                                                                   |
| 21 December 2020          | 24 December 2020  | 155,330.88                         | 155,330.88                                           | 51,823.22                                                                | 103,507.65                                                                   |
| 28 December 2020          | 31 December 2020  | 152,795.42                         | 152,795.42                                           | 49,540.64                                                                | 103,254.79                                                                   |
| 04 January 2021           | 08 January 2021   | 316,384.79                         | 316,384.79                                           | 108,337.91                                                               | 208,046.88                                                                   |
| 11 January 2021           | 15 January 2021   | 335,715.44                         | 335,715.44                                           | 110,930.36                                                               | 224,785.08                                                                   |
| 18 January 2021           | 22 January 2021   | 267,266.35                         | 267,266.35                                           | 91,453.28                                                                | 175,813.07                                                                   |
| 25 January 2021           | 29 January 2021   | 293,583.50                         | 293,583.50                                           | 100,482.67                                                               | 193,100.83                                                                   |
| 01 February 2021          | 05 February 2021  | 288,346.90                         | 288,346.90                                           | 108,148.24                                                               | 180,198.66                                                                   |
| 08 February 2021          | 11 February 2021  | 186,854.53                         | 186,854.53                                           | 67,060.57                                                                | 119,793.96                                                                   |
| 15 February 2021          | 19 February 2021  | 241,446.56                         | 241,446.56                                           | 88,210.99                                                                | 153,235.57                                                                   |
| 22 February 2021          | 26 February 2021  | 385,336.57                         | 385,336.57                                           | 131,512.96                                                               | 253,823.61                                                                   |
| 01 March 2021             | 05 March 2021     | 421,919.34                         | 421,919.34                                           | 161,428.61                                                               | 260,490.73                                                                   |
| 08 March 2021             | 12 March 2021     | 418,218.43                         | 418,218.43                                           | 148,059.88                                                               | 270,158.55                                                                   |
| 15 March 2021             | 19 March 2021     | 300,584.61                         | 300,584.61                                           | 106,542.19                                                               | 194,042.43                                                                   |
| 22 March 2021             | 26 March 2021     | 303,826.64                         | 303,826.64                                           | 112,827.44                                                               | 190,999.20                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 28 September 2020         | 30 September 2020 | 16,629.37                                                            | 5,373.00                                                             | 24,302.90                                                            | 26,384.58                                                            |
| 05 October 2020           | 09 October 2020   | 11,289.59                                                            | 16,060.27                                                            | 52,359.45                                                            | 54,923.15                                                            |
| 12 October 2020           | 16 October 2020   | 21,083.47                                                            | 8,169.79                                                             | 40,437.65                                                            | 61,516.04                                                            |
| 19 October 2020           | 23 October 2020   | 20,168.95                                                            | 9,396.51                                                             | 39,253.96                                                            | 62,068.80                                                            |
| 26 October 2020           | 30 October 2020   | 20,822.07                                                            | 5,198.38                                                             | 45,284.47                                                            | 54,372.72                                                            |
| 02 November 2020          | 06 November 2020  | 17,493.72                                                            | 14,646.21                                                            | 41,807.49                                                            | 92,196.54                                                            |
| 09 November 2020          | 13 November 2020  | 23,813.53                                                            | 10,944.34                                                            | 45,574.87                                                            | 58,914.47                                                            |
| 16 November 2020          | 20 November 2020  | 16,164.78                                                            | 9,990.26                                                             | 45,021.07                                                            | 65,754.07                                                            |
| 23 November 2020          | 27 November 2020  | 21,351.39                                                            | 8,951.37                                                             | 45,901.00                                                            | 54,213.30                                                            |
| 30 November 2020          | 04 December 2020  | 23,010.31                                                            | 10,553.48                                                            | 52,831.35                                                            | 93,014.16                                                            |
| 07 December 2020          | 11 December 2020  | 19,814.37                                                            | 11,620.74                                                            | 52,240.94                                                            | 109,911.11                                                           |
| 14 December 2020          | 18 December 2020  | 11,346.15                                                            | 8,834.44                                                             | 46,679.47                                                            | 66,954.12                                                            |
| 21 December 2020          | 24 December 2020  | 10,313.99                                                            | 5,381.18                                                             | 27,685.87                                                            | 37,599.63                                                            |
| 28 December 2020          | 31 December 2020  | 18,266.17                                                            | 4,559.63                                                             | 27,938.63                                                            | 34,058.41                                                            |
| 04 January 2021           | 08 January 2021   | 29,875.27                                                            | 14,509.08                                                            | 48,883.83                                                            | 82,476.80                                                            |
| 11 January 2021           | 15 January 2021   | 32,126.60                                                            | 15,203.08                                                            | 47,921.26                                                            | 101,685.38                                                           |
| 18 January 2021           | 22 January 2021   | 22,688.75                                                            | 12,155.94                                                            | 40,854.94                                                            | 67,084.71                                                            |
| 25 January 2021           | 29 January 2021   | 24,457.61                                                            | 11,219.72                                                            | 56,784.73                                                            | 71,303.53                                                            |
| 01 February 2021          | 05 February 2021  | 22,055.04                                                            | 8,479.86                                                             | 50,498.79                                                            | 77,515.94                                                            |
| 08 February 2021          | 11 February 2021  | 16,088.26                                                            | 7,920.32                                                             | 37,326.87                                                            | 46,812.76                                                            |
| 15 February 2021          | 19 February 2021  | 9,693.39                                                             | 12,508.95                                                            | 61,461.08                                                            | 64,436.44                                                            |
| 22 February 2021          | 26 February 2021  | 26,170.93                                                            | 14,352.22                                                            | 78,934.02                                                            | 84,270.21                                                            |
| 01 March 2021             | 05 March 2021     | 26,887.90                                                            | 17,969.00                                                            | 104,811.69                                                           | 94,433.91                                                            |
| 08 March 2021             | 12 March 2021     | 23,567.99                                                            | 14,960.69                                                            | 59,765.24                                                            | 131,196.99                                                           |
| 15 March 2021             | 19 March 2021     | 19,220.98                                                            | 10,561.68                                                            | 52,271.79                                                            | 72,007.40                                                            |
| 22 March 2021             | 26 March 2021     | 17,601.77                                                            | 11,083.75                                                            | 72,690.56                                                            | 47,326.25                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 2,056.01                                                             | 5,176.86                                                             | 69,122.31                                                            | 7,269.12                                                             |
| 05 October 2020           | 09 October 2020   | 5,314.03                                                             | 7,859.68                                                             | 97,405.75                                                            | 7,672.32                                                             |
| 12 October 2020           | 16 October 2020   | 5,100.15                                                             | 6,895.29                                                             | 83,947.56                                                            | 6,606.56                                                             |
| 19 October 2020           | 23 October 2020   | 3,590.26                                                             | 6,131.32                                                             | 87,806.62                                                            | 8,645.09                                                             |
| 26 October 2020           | 30 October 2020   | 2,703.51                                                             | 6,534.44                                                             | 85,043.82                                                            | 10,884.28                                                            |
| 02 November 2020          | 06 November 2020  | 2,324.93                                                             | 4,971.18                                                             | 93,147.74                                                            | 6,662.33                                                             |
| 09 November 2020          | 13 November 2020  | 5,180.17                                                             | 6,830.92                                                             | 93,638.81                                                            | 7,793.57                                                             |
| 16 November 2020          | 20 November 2020  | 3,385.00                                                             | 5,626.76                                                             | 86,997.23                                                            | 6,122.62                                                             |
| 23 November 2020          | 27 November 2020  | 3,479.07                                                             | 6,738.93                                                             | 83,365.19                                                            | 9,353.10                                                             |
| 30 November 2020          | 04 December 2020  | 3,714.53                                                             | 5,453.97                                                             | 137,093.48                                                           | 9,785.78                                                             |
| 07 December 2020          | 11 December 2020  | 6,605.08                                                             | 5,618.33                                                             | 93,412.45                                                            | 9,405.53                                                             |
| 14 December 2020          | 18 December 2020  | 3,597.51                                                             | 4,137.77                                                             | 106,941.06                                                           | 9,021.47                                                             |
| 21 December 2020          | 24 December 2020  | 2,081.02                                                             | 3,521.44                                                             | 63,768.16                                                            | 4,979.58                                                             |
| 28 December 2020          | 31 December 2020  | 2,261.41                                                             | 2,321.54                                                             | 59,907.99                                                            | 3,481.64                                                             |
| 04 January 2021           | 08 January 2021   | 5,262.12                                                             | 6,666.07                                                             | 121,141.16                                                           | 7,570.45                                                             |
| 11 January 2021           | 15 January 2021   | 4,456.61                                                             | 6,263.17                                                             | 122,678.95                                                           | 5,380.39                                                             |
| 18 January 2021           | 22 January 2021   | 4,331.19                                                             | 6,010.65                                                             | 107,878.01                                                           | 6,262.18                                                             |
| 25 January 2021           | 29 January 2021   | 2,642.45                                                             | 5,609.20                                                             | 109,557.78                                                           | 12,008.48                                                            |
| 01 February 2021          | 05 February 2021  | 3,038.14                                                             | 6,190.32                                                             | 113,967.22                                                           | 6,601.60                                                             |
| 08 February 2021          | 11 February 2021  | 3,156.45                                                             | 3,079.49                                                             | 67,882.47                                                            | 4,587.91                                                             |
| 15 February 2021          | 19 February 2021  | 3,666.06                                                             | 8,821.69                                                             | 73,385.50                                                            | 7,473.45                                                             |
| 22 February 2021          | 26 February 2021  | 4,782.04                                                             | 7,187.98                                                             | 157,897.28                                                           | 11,741.89                                                            |
| 01 March 2021             | 05 March 2021     | 7,420.54                                                             | 12,082.55                                                            | 149,393.99                                                           | 8,919.76                                                             |
| 08 March 2021             | 12 March 2021     | 4,099.58                                                             | 9,290.98                                                             | 166,500.40                                                           | 8,836.55                                                             |
| 15 March 2021             | 19 March 2021     | 2,349.73                                                             | 7,957.56                                                             | 128,904.68                                                           | 7,310.80                                                             |
| 22 March 2021             | 26 March 2021     | 1,636.60                                                             | 6,384.60                                                             | 139,390.85                                                           | 7,712.27                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|-------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To                | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 28 September 2020         | 30 September 2020 | 124,427.99                                                                 | 20,586.29                                                                  | 7,698.08                                                                   | 1,399.56                                                                       |
| 05 October 2020           | 09 October 2020   | 224,273.90                                                                 | 16,780.92                                                                  | 5,825.02                                                                   | 1,666.32                                                                       |
| 12 October 2020           | 16 October 2020   | 201,452.09                                                                 | 18,823.56                                                                  | 7,373.16                                                                   | 2,519.65                                                                       |
| 19 October 2020           | 23 October 2020   | 206,000.41                                                                 | 22,362.46                                                                  | 3,765.27                                                                   | 2,057.43                                                                       |
| 26 October 2020           | 30 October 2020   | 200,026.06                                                                 | 21,791.64                                                                  | 3,340.83                                                                   | 2,092.78                                                                       |
| 02 November 2020          | 06 November 2020  | 244,719.27                                                                 | 21,651.87                                                                  | 2,022.69                                                                   | 2,316.96                                                                       |
| 09 November 2020          | 13 November 2020  | 221,129.31                                                                 | 23,961.21                                                                  | 3,667.65                                                                   | 2,021.93                                                                       |
| 16 November 2020          | 20 November 2020  | 211,012.97                                                                 | 20,439.69                                                                  | 1,866.75                                                                   | 2,092.74                                                                       |
| 23 November 2020          | 27 November 2020  | 199,944.92                                                                 | 25,540.98                                                                  | 2,190.80                                                                   | 2,770.73                                                                       |
| 30 November 2020          | 04 December 2020  | 281,482.52                                                                 | 43,059.54                                                                  | 5,730.65                                                                   | 3,142.88                                                                       |
| 07 December 2020          | 11 December 2020  | 246,880.06                                                                 | 49,469.64                                                                  | 5,405.99                                                                   | 3,191.91                                                                       |
| 14 December 2020          | 18 December 2020  | 219,522.73                                                                 | 26,763.94                                                                  | 3,381.82                                                                   | 3,494.37                                                                       |
| 21 December 2020          | 24 December 2020  | 138,566.19                                                                 | 6,503.71                                                                   | 5,012.46                                                                   | 3,208.78                                                                       |
| 28 December 2020          | 31 December 2020  | 130,233.65                                                                 | 12,011.53                                                                  | 3,400.36                                                                   | 4,121.05                                                                       |
| 04 January 2021           | 08 January 2021   | 270,577.89                                                                 | 27,005.91                                                                  | 9,198.83                                                                   | 3,899.38                                                                       |
| 11 January 2021           | 15 January 2021   | 295,389.19                                                                 | 24,793.28                                                                  | 8,836.60                                                                   | 2,654.22                                                                       |
| 18 January 2021           | 22 January 2021   | 224,109.77                                                                 | 22,369.81                                                                  | 8,403.50                                                                   | 5,970.93                                                                       |
| 25 January 2021           | 29 January 2021   | 255,123.72                                                                 | 22,886.48                                                                  | 7,352.02                                                                   | 4,882.97                                                                       |
| 01 February 2021          | 05 February 2021  | 259,000.11                                                                 | 17,180.74                                                                  | 4,617.16                                                                   | 3,721.59                                                                       |
| 08 February 2021          | 11 February 2021  | 168,786.77                                                                 | 8,867.21                                                                   | 5,200.74                                                                   | 1,403.98                                                                       |
| 15 February 2021          | 19 February 2021  | 220,269.47                                                                 | 10,892.19                                                                  | 5,036.91                                                                   | 2,054.02                                                                       |
| 22 February 2021          | 26 February 2021  | 335,758.57                                                                 | 31,224.85                                                                  | 7,177.35                                                                   | 3,746.59                                                                       |
| 01 March 2021             | 05 March 2021     | 368,123.27                                                                 | 39,217.61                                                                  | 7,641.75                                                                   | 2,468.37                                                                       |
| 08 March 2021             | 12 March 2021     | 334,334.01                                                                 | 60,676.62                                                                  | 11,243.82                                                                  | 4,593.70                                                                       |
| 15 March 2021             | 19 March 2021     | 259,075.41                                                                 | 27,019.18                                                                  | 6,544.38                                                                   | 4,674.02                                                                       |
| 22 March 2021             | 26 March 2021     | 265,254.62                                                                 | 17,998.49                                                                  | 10,177.53                                                                  | 5,317.06                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 28 September 2020                           | 30 September 2020 | 2,052.39                                                                 | 149.86                                                                   | 0.00                                                                   | 21,048                                   |
| 05 October 2020                             | 09 October 2020   | 3,470.48                                                                 | 772.11                                                                   | 95.50                                                                  | 45,345                                   |
| 12 October 2020                             | 16 October 2020   | 3,451.97                                                                 | 126.08                                                                   | 10.00                                                                  | 39,370                                   |
| 19 October 2020                             | 23 October 2020   | 2,578.00                                                                 | 297.93                                                                   | 0.00                                                                   | 37,334                                   |
| 26 October 2020                             | 30 October 2020   | 3,324.60                                                                 | 252.46                                                                   | 15.33                                                                  | 39,350                                   |
| 02 November 2020                            | 06 November 2020  | 2,451.86                                                                 | 84.11                                                                    | 3.40                                                                   | 48,629                                   |
| 09 November 2020                            | 13 November 2020  | 1,829.75                                                                 | 55.82                                                                    | 25.00                                                                  | 47,320                                   |
| 16 November 2020                            | 20 November 2020  | 3,614.27                                                                 | 35.37                                                                    | 0.00                                                                   | 40,934                                   |
| 23 November 2020                            | 27 November 2020  | 2,777.74                                                                 | 128.18                                                                   | 0.00                                                                   | 39,785                                   |
| 30 November 2020                            | 04 December 2020  | 1,877.30                                                                 | 164.17                                                                   | 0.00                                                                   | 56,264                                   |
| 07 December 2020                            | 11 December 2020  | 3,574.06                                                                 | 82.69                                                                    | 24.20                                                                  | 47,713                                   |
| 14 December 2020                            | 18 December 2020  | 4,052.20                                                                 | 131.18                                                                   | 165.73                                                                 | 42,511                                   |
| 21 December 2020                            | 24 December 2020  | 1,869.74                                                                 | 170.00                                                                   | 0.00                                                                   | 27,913                                   |
| 28 December 2020                            | 31 December 2020  | 2,783.83                                                                 | 245.00                                                                   | 0.00                                                                   | 24,869                                   |
| 04 January 2021                             | 08 January 2021   | 5,414.88                                                                 | 287.89                                                                   | 0.00                                                                   | 54,525                                   |
| 11 January 2021                             | 15 January 2021   | 3,834.73                                                                 | 107.42                                                                   | 100.00                                                                 | 48,153                                   |
| 18 January 2021                             | 22 January 2021   | 5,784.08                                                                 | 598.26                                                                   | 30.00                                                                  | 47,582                                   |
| 25 January 2021                             | 29 January 2021   | 2,978.80                                                                 | 317.26                                                                   | 42.24                                                                  | 51,874                                   |
| 01 February 2021                            | 05 February 2021  | 3,560.70                                                                 | 237.12                                                                   | 29.48                                                                  | 50,570                                   |
| 08 February 2021                            | 11 February 2021  | 2,527.55                                                                 | 68.28                                                                    | 0.00                                                                   | 31,959                                   |
| 15 February 2021                            | 19 February 2021  | 3,097.24                                                                 | 96.72                                                                    | 0.00                                                                   | 41,252                                   |
| 22 February 2021                            | 26 February 2021  | 6,988.03                                                                 | 402.52                                                                   | 38.65                                                                  | 56,657                                   |
| 01 March 2021                               | 05 March 2021     | 4,203.37                                                                 | 168.46                                                                   | 96.50                                                                  | 67,645                                   |
| 08 March 2021                               | 12 March 2021     | 6,802.90                                                                 | 532.20                                                                   | 35.18                                                                  | 62,497                                   |
| 15 March 2021                               | 19 March 2021     | 3,153.84                                                                 | 87.70                                                                    | 30.09                                                                  | 49,013                                   |
| 22 March 2021                               | 26 March 2021     | 4,536.91                                                                 | 521.52                                                                   | 20.51                                                                  | 44,267                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 21,048                                           | 5,764                                                                    | 15,284                                                                      | 935                                                            |
| 05 October 2020           | 09 October 2020   | 45,345                                           | 11,833                                                                   | 33,512                                                                      | 845                                                            |
| 12 October 2020           | 16 October 2020   | 39,370                                           | 11,071                                                                   | 28,299                                                                      | 1,384                                                          |
| 19 October 2020           | 23 October 2020   | 37,334                                           | 10,410                                                                   | 26,924                                                                      | 1,473                                                          |
| 26 October 2020           | 30 October 2020   | 39,350                                           | 10,555                                                                   | 28,795                                                                      | 1,409                                                          |
| 02 November 2020          | 06 November 2020  | 48,629                                           | 13,816                                                                   | 34,813                                                                      | 1,317                                                          |
| 09 November 2020          | 13 November 2020  | 47,320                                           | 12,505                                                                   | 34,815                                                                      | 1,653                                                          |
| 16 November 2020          | 20 November 2020  | 40,934                                           | 10,907                                                                   | 30,027                                                                      | 1,100                                                          |
| 23 November 2020          | 27 November 2020  | 39,785                                           | 11,196                                                                   | 28,589                                                                      | 1,597                                                          |
| 30 November 2020          | 04 December 2020  | 56,264                                           | 16,291                                                                   | 39,973                                                                      | 1,568                                                          |
| 07 December 2020          | 11 December 2020  | 47,713                                           | 13,252                                                                   | 34,461                                                                      | 1,126                                                          |
| 14 December 2020          | 18 December 2020  | 42,511                                           | 11,838                                                                   | 30,673                                                                      | 850                                                            |
| 21 December 2020          | 24 December 2020  | 27,913                                           | 7,695                                                                    | 20,218                                                                      | 682                                                            |
| 28 December 2020          | 31 December 2020  | 24,869                                           | 6,603                                                                    | 18,266                                                                      | 1,056                                                          |
| 04 January 2021           | 08 January 2021   | 54,525                                           | 16,717                                                                   | 37,808                                                                      | 1,439                                                          |
| 11 January 2021           | 15 January 2021   | 48,153                                           | 14,379                                                                   | 33,774                                                                      | 1,539                                                          |
| 18 January 2021           | 22 January 2021   | 47,582                                           | 13,758                                                                   | 33,824                                                                      | 1,325                                                          |
| 25 January 2021           | 29 January 2021   | 51,874                                           | 15,511                                                                   | 36,364                                                                      | 1,381                                                          |
| 01 February 2021          | 05 February 2021  | 50,570                                           | 16,511                                                                   | 34,059                                                                      | 1,457                                                          |
| 08 February 2021          | 11 February 2021  | 31,959                                           | 9,803                                                                    | 22,157                                                                      | 1,158                                                          |
| 15 February 2021          | 19 February 2021  | 41,252                                           | 13,635                                                                   | 27,617                                                                      | 682                                                            |
| 22 February 2021          | 26 February 2021  | 56,657                                           | 18,157                                                                   | 38,500                                                                      | 1,563                                                          |
| 01 March 2021             | 05 March 2021     | 67,645                                           | 21,391                                                                   | 46,255                                                                      | 1,693                                                          |
| 08 March 2021             | 12 March 2021     | 62,497                                           | 20,451                                                                   | 42,047                                                                      | 1,428                                                          |
| 15 March 2021             | 19 March 2021     | 49,013                                           | 14,909                                                                   | 34,105                                                                      | 1,361                                                          |
| 22 March 2021             | 26 March 2021     | 44,267                                           | 14,270                                                                   | 29,997                                                                      | 1,129                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 1,628                                                          | 3,895                                                          | 5,679                                                          | 438                                                            |
| 05 October 2020           | 09 October 2020   | 4,318                                                          | 12,737                                                         | 12,571                                                         | 969                                                            |
| 12 October 2020           | 16 October 2020   | 2,481                                                          | 7,127                                                          | 12,859                                                         | 882                                                            |
| 19 October 2020           | 23 October 2020   | 2,877                                                          | 7,146                                                          | 12,520                                                         | 855                                                            |
| 26 October 2020           | 30 October 2020   | 1,960                                                          | 8,314                                                          | 14,347                                                         | 524                                                            |
| 02 November 2020          | 06 November 2020  | 5,071                                                          | 10,251                                                         | 17,659                                                         | 699                                                            |
| 09 November 2020          | 13 November 2020  | 4,356                                                          | 8,832                                                          | 16,191                                                         | 963                                                            |
| 16 November 2020          | 20 November 2020  | 3,741                                                          | 7,137                                                          | 15,158                                                         | 742                                                            |
| 23 November 2020          | 27 November 2020  | 2,747                                                          | 8,609                                                          | 14,009                                                         | 693                                                            |
| 30 November 2020          | 04 December 2020  | 3,049                                                          | 11,634                                                         | 19,970                                                         | 939                                                            |
| 07 December 2020          | 11 December 2020  | 3,763                                                          | 9,432                                                          | 17,331                                                         | 1,057                                                          |
| 14 December 2020          | 18 December 2020  | 3,612                                                          | 8,229                                                          | 15,204                                                         | 749                                                            |
| 21 December 2020          | 24 December 2020  | 2,421                                                          | 5,175                                                          | 10,008                                                         | 501                                                            |
| 28 December 2020          | 31 December 2020  | 2,253                                                          | 5,101                                                          | 8,420                                                          | 449                                                            |
| 04 January 2021           | 08 January 2021   | 5,762                                                          | 8,503                                                          | 19,631                                                         | 806                                                            |
| 11 January 2021           | 15 January 2021   | 5,016                                                          | 9,065                                                          | 16,688                                                         | 791                                                            |
| 18 January 2021           | 22 January 2021   | 3,756                                                          | 8,134                                                          | 18,411                                                         | 774                                                            |
| 25 January 2021           | 29 January 2021   | 4,471                                                          | 9,485                                                          | 21,619                                                         | 511                                                            |
| 01 February 2021          | 05 February 2021  | 3,314                                                          | 9,560                                                          | 19,857                                                         | 695                                                            |
| 08 February 2021          | 11 February 2021  | 2,026                                                          | 6,840                                                          | 12,674                                                         | 619                                                            |
| 15 February 2021          | 19 February 2021  | 4,191                                                          | 9,308                                                          | 15,168                                                         | 670                                                            |
| 22 February 2021          | 26 February 2021  | 4,441                                                          | 14,567                                                         | 17,170                                                         | 808                                                            |
| 01 March 2021             | 05 March 2021     | 5,592                                                          | 20,164                                                         | 20,511                                                         | 1,595                                                          |
| 08 March 2021             | 12 March 2021     | 4,089                                                          | 12,088                                                         | 21,958                                                         | 898                                                            |
| 15 March 2021             | 19 March 2021     | 3,730                                                          | 8,778                                                          | 16,744                                                         | 526                                                            |
| 22 March 2021             | 26 March 2021     | 2,645                                                          | 10,938                                                         | 11,949                                                         | 452                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 891                                                            | 6,992                                                          | 591                                                          | 19,670                                                              |
| 05 October 2020           | 09 October 2020   | 2,353                                                          | 10,858                                                         | 695                                                          | 43,531                                                              |
| 12 October 2020           | 16 October 2020   | 2,369                                                          | 11,608                                                         | 662                                                          | 37,280                                                              |
| 19 October 2020           | 23 October 2020   | 1,666                                                          | 10,128                                                         | 671                                                          | 35,319                                                              |
| 26 October 2020           | 30 October 2020   | 2,126                                                          | 9,838                                                          | 834                                                          | 37,596                                                              |
| 02 November 2020          | 06 November 2020  | 1,551                                                          | 11,494                                                         | 589                                                          | 46,962                                                              |
| 09 November 2020          | 13 November 2020  | 2,286                                                          | 12,306                                                         | 735                                                          | 45,303                                                              |
| 16 November 2020          | 20 November 2020  | 1,791                                                          | 10,680                                                         | 586                                                          | 38,542                                                              |
| 23 November 2020          | 27 November 2020  | 1,814                                                          | 9,679                                                          | 639                                                          | 37,428                                                              |
| 30 November 2020          | 04 December 2020  | 1,754                                                          | 16,580                                                         | 771                                                          | 52,801                                                              |
| 07 December 2020          | 11 December 2020  | 2,120                                                          | 12,172                                                         | 714                                                          | 43,688                                                              |
| 14 December 2020          | 18 December 2020  | 1,543                                                          | 11,698                                                         | 627                                                          | 40,343                                                              |
| 21 December 2020          | 24 December 2020  | 1,081                                                          | 7,667                                                          | 378                                                          | 27,095                                                              |
| 28 December 2020          | 31 December 2020  | 577                                                            | 6,723                                                          | 291                                                          | 23,966                                                              |
| 04 January 2021           | 08 January 2021   | 2,352                                                          | 15,410                                                         | 623                                                          | 52,093                                                              |
| 11 January 2021           | 15 January 2021   | 1,681                                                          | 12,771                                                         | 604                                                          | 46,161                                                              |
| 18 January 2021           | 22 January 2021   | 1,576                                                          | 12,943                                                         | 665                                                          | 45,334                                                              |
| 25 January 2021           | 29 January 2021   | 1,626                                                          | 11,993                                                         | 789                                                          | 50,016                                                              |
| 01 February 2021          | 05 February 2021  | 2,358                                                          | 12,663                                                         | 667                                                          | 48,971                                                              |
| 08 February 2021          | 11 February 2021  | 1,224                                                          | 6,811                                                          | 609                                                          | 30,977                                                              |
| 15 February 2021          | 19 February 2021  | 2,826                                                          | 7,795                                                          | 613                                                          | 39,738                                                              |
| 22 February 2021          | 26 February 2021  | 2,271                                                          | 15,007                                                         | 832                                                          | 53,599                                                              |
| 01 March 2021             | 05 March 2021     | 3,167                                                          | 14,088                                                         | 837                                                          | 64,110                                                              |
| 08 March 2021             | 12 March 2021     | 2,593                                                          | 18,609                                                         | 835                                                          | 57,785                                                              |
| 15 March 2021             | 19 March 2021     | 2,484                                                          | 14,724                                                         | 667                                                          | 45,604                                                              |
| 22 March 2021             | 26 March 2021     | 1,842                                                          | 14,690                                                         | 624                                                          | 42,145                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 900                                                                 | 266                                                                 | 67                                                                   | 129                                                                |
| 05 October 2020           | 09 October 2020   | 1,106                                                               | 329                                                                 | 109                                                                  | 222                                                                |
| 12 October 2020           | 16 October 2020   | 1,279                                                               | 387                                                                 | 155                                                                  | 259                                                                |
| 19 October 2020           | 23 October 2020   | 1,325                                                               | 278                                                                 | 163                                                                  | 213                                                                |
| 26 October 2020           | 30 October 2020   | 1,075                                                               | 214                                                                 | 180                                                                  | 257                                                                |
| 02 November 2020          | 06 November 2020  | 1,216                                                               | 151                                                                 | 116                                                                  | 166                                                                |
| 09 November 2020          | 13 November 2020  | 1,393                                                               | 239                                                                 | 157                                                                  | 218                                                                |
| 16 November 2020          | 20 November 2020  | 1,924                                                               | 119                                                                 | 132                                                                  | 211                                                                |
| 23 November 2020          | 27 November 2020  | 1,878                                                               | 121                                                                 | 157                                                                  | 179                                                                |
| 30 November 2020          | 04 December 2020  | 2,959                                                               | 195                                                                 | 151                                                                  | 143                                                                |
| 07 December 2020          | 11 December 2020  | 3,473                                                               | 194                                                                 | 176                                                                  | 169                                                                |
| 14 December 2020          | 18 December 2020  | 1,598                                                               | 226                                                                 | 159                                                                  | 179                                                                |
| 21 December 2020          | 24 December 2020  | 400                                                                 | 167                                                                 | 125                                                                  | 107                                                                |
| 28 December 2020          | 31 December 2020  | 469                                                                 | 141                                                                 | 128                                                                  | 149                                                                |
| 04 January 2021           | 08 January 2021   | 1,449                                                               | 330                                                                 | 282                                                                  | 345                                                                |
| 11 January 2021           | 15 January 2021   | 1,275                                                               | 272                                                                 | 188                                                                  | 247                                                                |
| 18 January 2021           | 22 January 2021   | 1,131                                                               | 314                                                                 | 364                                                                  | 393                                                                |
| 25 January 2021           | 29 January 2021   | 1,039                                                               | 306                                                                 | 293                                                                  | 197                                                                |
| 01 February 2021          | 05 February 2021  | 898                                                                 | 213                                                                 | 159                                                                  | 295                                                                |
| 08 February 2021          | 11 February 2021  | 540                                                                 | 172                                                                 | 87                                                                   | 159                                                                |
| 15 February 2021          | 19 February 2021  | 930                                                                 | 232                                                                 | 150                                                                  | 187                                                                |
| 22 February 2021          | 26 February 2021  | 2,037                                                               | 326                                                                 | 259                                                                  | 399                                                                |
| 01 March 2021             | 05 March 2021     | 2,614                                                               | 366                                                                 | 206                                                                  | 318                                                                |
| 08 March 2021             | 12 March 2021     | 3,492                                                               | 564                                                                 | 242                                                                  | 359                                                                |
| 15 March 2021             | 19 March 2021     | 2,351                                                               | 373                                                                 | 405                                                                  | 234                                                                |
| 22 March 2021             | 26 March 2021     | 1,018                                                               | 479                                                                 | 290                                                                  | 291                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 28 September 2020         | 30 September 2020 | 17                                                                 | 0                                                                |
| 05 October 2020           | 09 October 2020   | 47                                                                 | 2                                                                |
| 12 October 2020           | 16 October 2020   | 10                                                                 | 1                                                                |
| 19 October 2020           | 23 October 2020   | 37                                                                 | 0                                                                |
| 26 October 2020           | 30 October 2020   | 27                                                                 | 3                                                                |
| 02 November 2020          | 06 November 2020  | 18                                                                 | 1                                                                |
| 09 November 2020          | 13 November 2020  | 9                                                                  | 1                                                                |
| 16 November 2020          | 20 November 2020  | 7                                                                  | 0                                                                |
| 23 November 2020          | 27 November 2020  | 23                                                                 | 0                                                                |
| 30 November 2020          | 04 December 2020  | 17                                                                 | 0                                                                |
| 07 December 2020          | 11 December 2020  | 10                                                                 | 3                                                                |
| 14 December 2020          | 18 December 2020  | 4                                                                  | 3                                                                |
| 21 December 2020          | 24 December 2020  | 19                                                                 | 0                                                                |
| 28 December 2020          | 31 December 2020  | 16                                                                 | 0                                                                |
| 04 January 2021           | 08 January 2021   | 27                                                                 | 0                                                                |
| 11 January 2021           | 15 January 2021   | 10                                                                 | 1                                                                |
| 18 January 2021           | 22 January 2021   | 43                                                                 | 3                                                                |
| 25 January 2021           | 29 January 2021   | 21                                                                 | 3                                                                |
| 01 February 2021          | 05 February 2021  | 32                                                                 | 3                                                                |
| 08 February 2021          | 11 February 2021  | 26                                                                 | 0                                                                |
| 15 February 2021          | 19 February 2021  | 16                                                                 | 0                                                                |
| 22 February 2021          | 26 February 2021  | 35                                                                 | 2                                                                |
| 01 March 2021             | 05 March 2021     | 23                                                                 | 9                                                                |
| 08 March 2021             | 12 March 2021     | 51                                                                 | 5                                                                |
| 15 March 2021             | 19 March 2021     | 15                                                                 | 32                                                               |
| 22 March 2021             | 26 March 2021     | 34                                                                 | 12                                                               |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|-------------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 29 March 2021             | 01 April 2021     | 224,809.16                          | 224,809.16                                            | 83,589.52                                                                 | 141,219.64                                                                    |
| 07 April 2021             | 09 April 2021     | 245,123.88                          | 245,123.88                                            | 92,978.17                                                                 | 152,145.70                                                                    |
| 12 April 2021             | 16 April 2021     | 237,824.13                          | 237,824.13                                            | 89,969.75                                                                 | 147,854.38                                                                    |
| 19 April 2021             | 23 April 2021     | 399,864.18                          | 399,864.18                                            | 125,142.42                                                                | 274,721.76                                                                    |
| 26 April 2021             | 30 April 2021     | 276,956.11                          | 276,956.11                                            | 93,258.39                                                                 | 183,697.72                                                                    |
| 03 May 2021               | 07 May 2021       | 222,849.98                          | 222,849.98                                            | 86,480.33                                                                 | 136,369.65                                                                    |
| 10 May 2021               | 14 May 2021       | 266,310.84                          | 266,310.84                                            | 92,947.51                                                                 | 173,363.34                                                                    |
| 17 May 2021               | 21 May 2021       | 296,680.76                          | 296,680.76                                            | 104,761.36                                                                | 191,919.40                                                                    |
| 24 May 2021               | 28 May 2021       | 303,164.55                          | 303,164.55                                            | 96,581.08                                                                 | 206,583.47                                                                    |
| 31 May 2021               | 04 June 2021      | 341,114.49                          | 341,114.49                                            | 99,795.71                                                                 | 241,318.78                                                                    |
| 07 June 2021              | 11 June 2021      | 291,950.66                          | 291,950.66                                            | 105,076.63                                                                | 186,874.03                                                                    |
| 15 June 2021              | 18 June 2021      | 245,754.72                          | 245,754.72                                            | 90,400.81                                                                 | 155,353.91                                                                    |
| 21 June 2021              | 25 June 2021      | 312,692.17                          | 312,692.17                                            | 100,645.32                                                                | 212,046.85                                                                    |
| 28 June 2021              | 02 July 2021      | 273,255.08                          | 273,255.08                                            | 97,721.98                                                                 | 175,533.10                                                                    |
| 05 July 2021              | 09 July 2021      | 453,343.26                          | 453,343.26                                            | 123,969.14                                                                | 329,374.12                                                                    |
| 12 July 2021              | 16 July 2021      | 289,294.30                          | 289,294.30                                            | 100,639.93                                                                | 188,654.37                                                                    |
| 19 July 2021              | 23 July 2021      | 299,874.85                          | 299,874.85                                            | 117,343.48                                                                | 182,531.37                                                                    |
| 26 July 2021              | 30 July 2021      | 343,343.32                          | 343,343.32                                            | 127,046.38                                                                | 216,296.94                                                                    |
| 02 August 2021            | 06 August 2021    | 275,817.86                          | 275,817.86                                            | 105,418.10                                                                | 170,399.76                                                                    |
| 09 August 2021            | 13 August 2021    | 240,979.16                          | 240,979.16                                            | 89,944.71                                                                 | 151,034.45                                                                    |
| 16 August 2021            | 20 August 2021    | 244,188.40                          | 244,188.40                                            | 93,248.05                                                                 | 150,940.35                                                                    |
| 23 August 2021            | 27 August 2021    | 306,341.03                          | 306,341.03                                            | 112,284.46                                                                | 194,056.57                                                                    |
| 30 August 2021            | 03 September 2021 | 334,728.02                          | 334,728.02                                            | 122,005.38                                                                | 212,722.64                                                                    |
| 06 September 2021         | 10 September 2021 | 356,731.48                          | 356,731.48                                            | 128,067.60                                                                | 228,663.88                                                                    |
| 13 September 2021         | 17 September 2021 | 272,188.81                          | 272,188.81                                            | 104,229.96                                                                | 167,958.85                                                                    |
| 20 September 2021         | 24 September 2021 | 207,544.57                          | 207,544.57                                            | 74,130.74                                                                 | 133,413.84                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 29 March 2021             | 01 April 2021     | 15,601.33                                                            | 10,657.02                                                            | 39,682.02                                                            | 50,127.22                                                            |
| 07 April 2021             | 09 April 2021     | 15,663.32                                                            | 11,005.58                                                            | 54,556.96                                                            | 68,617.15                                                            |
| 12 April 2021             | 16 April 2021     | 16,337.61                                                            | 8,808.94                                                             | 37,024.09                                                            | 54,289.31                                                            |
| 19 April 2021             | 23 April 2021     | 15,125.07                                                            | 127,669.49                                                           | 62,465.76                                                            | 61,481.80                                                            |
| 26 April 2021             | 30 April 2021     | 21,820.60                                                            | 9,705.95                                                             | 52,425.85                                                            | 61,826.67                                                            |
| 03 May 2021               | 07 May 2021       | 10,138.98                                                            | 9,228.87                                                             | 61,615.49                                                            | 49,628.67                                                            |
| 10 May 2021               | 14 May 2021       | 16,961.41                                                            | 4,791.95                                                             | 41,576.62                                                            | 66,829.29                                                            |
| 17 May 2021               | 21 May 2021       | 23,090.98                                                            | 9,475.36                                                             | 54,322.90                                                            | 60,756.25                                                            |
| 24 May 2021               | 28 May 2021       | 23,738.74                                                            | 7,359.47                                                             | 53,522.48                                                            | 68,736.97                                                            |
| 31 May 2021               | 04 June 2021      | 14,807.93                                                            | 8,202.64                                                             | 61,915.84                                                            | 128,792.43                                                           |
| 07 June 2021              | 11 June 2021      | 19,255.69                                                            | 16,625.47                                                            | 53,629.85                                                            | 82,931.01                                                            |
| 15 June 2021              | 18 June 2021      | 19,910.54                                                            | 11,526.11                                                            | 41,931.12                                                            | 66,251.47                                                            |
| 21 June 2021              | 25 June 2021      | 22,027.49                                                            | 11,143.26                                                            | 55,733.72                                                            | 83,977.13                                                            |
| 28 June 2021              | 02 July 2021      | 18,858.54                                                            | 11,117.44                                                            | 37,314.65                                                            | 81,406.16                                                            |
| 05 July 2021              | 09 July 2021      | 25,585.37                                                            | 7,267.67                                                             | 52,695.41                                                            | 75,011.42                                                            |
| 12 July 2021              | 16 July 2021      | 25,876.16                                                            | 8,842.70                                                             | 45,304.51                                                            | 71,907.84                                                            |
| 19 July 2021              | 23 July 2021      | 20,222.92                                                            | 9,941.81                                                             | 47,336.85                                                            | 67,438.74                                                            |
| 26 July 2021              | 30 July 2021      | 27,207.63                                                            | 7,679.45                                                             | 50,137.45                                                            | 92,614.93                                                            |
| 02 August 2021            | 06 August 2021    | 19,799.15                                                            | 10,556.79                                                            | 41,761.17                                                            | 67,594.71                                                            |
| 09 August 2021            | 13 August 2021    | 11,111.37                                                            | 7,845.18                                                             | 34,843.48                                                            | 73,103.77                                                            |
| 16 August 2021            | 20 August 2021    | 19,718.84                                                            | 7,581.49                                                             | 32,828.12                                                            | 62,592.50                                                            |
| 23 August 2021            | 27 August 2021    | 19,869.49                                                            | 9,069.08                                                             | 50,046.98                                                            | 77,097.71                                                            |
| 30 August 2021            | 03 September 2021 | 21,659.76                                                            | 11,399.86                                                            | 44,906.81                                                            | 93,743.40                                                            |
| 06 September 2021         | 10 September 2021 | 20,755.41                                                            | 9,409.50                                                             | 38,423.41                                                            | 122,261.77                                                           |
| 13 September 2021         | 17 September 2021 | 24,448.13                                                            | 8,989.81                                                             | 28,480.56                                                            | 80,200.71                                                            |
| 20 September 2021         | 24 September 2021 | 14,655.06                                                            | 8,688.18                                                             | 44,369.90                                                            | 49,455.37                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 1,647.07                                                             | 4,393.75                                                             | 94,628.33                                                            | 8,072.42                                                             |
| 07 April 2021             | 09 April 2021     | 4,100.77                                                             | 6,854.35                                                             | 77,474.26                                                            | 6,851.49                                                             |
| 12 April 2021             | 16 April 2021     | 2,813.28                                                             | 9,066.25                                                             | 102,333.11                                                           | 7,151.54                                                             |
| 19 April 2021             | 23 April 2021     | 2,008.18                                                             | 6,661.81                                                             | 117,048.31                                                           | 7,403.76                                                             |
| 26 April 2021             | 30 April 2021     | 2,612.27                                                             | 6,824.77                                                             | 108,357.71                                                           | 13,382.29                                                            |
| 03 May 2021               | 07 May 2021       | 1,949.18                                                             | 5,419.82                                                             | 77,457.68                                                            | 7,411.29                                                             |
| 10 May 2021               | 14 May 2021       | 2,628.84                                                             | 4,339.11                                                             | 121,904.05                                                           | 7,279.57                                                             |
| 17 May 2021               | 21 May 2021       | 2,125.95                                                             | 7,010.94                                                             | 130,862.71                                                           | 9,035.67                                                             |
| 24 May 2021               | 28 May 2021       | 4,220.41                                                             | 8,284.40                                                             | 128,505.47                                                           | 8,796.61                                                             |
| 31 May 2021               | 04 June 2021      | 4,538.36                                                             | 7,944.11                                                             | 107,334.87                                                           | 7,578.30                                                             |
| 07 June 2021              | 11 June 2021      | 3,730.52                                                             | 8,855.85                                                             | 100,104.76                                                           | 6,817.51                                                             |
| 15 June 2021              | 18 June 2021      | 3,244.98                                                             | 7,233.68                                                             | 87,679.83                                                            | 7,977.00                                                             |
| 21 June 2021              | 25 June 2021      | 2,664.18                                                             | 7,995.45                                                             | 116,011.63                                                           | 13,139.30                                                            |
| 28 June 2021              | 02 July 2021      | 3,623.39                                                             | 8,417.80                                                             | 99,512.62                                                            | 13,004.47                                                            |
| 05 July 2021              | 09 July 2021      | 2,990.38                                                             | 10,391.15                                                            | 267,032.63                                                           | 12,369.24                                                            |
| 12 July 2021              | 16 July 2021      | 3,950.93                                                             | 9,332.25                                                             | 114,517.77                                                           | 9,562.14                                                             |
| 19 July 2021              | 23 July 2021      | 3,491.52                                                             | 10,836.91                                                            | 130,519.85                                                           | 10,086.25                                                            |
| 26 July 2021              | 30 July 2021      | 3,106.09                                                             | 7,841.73                                                             | 140,772.53                                                           | 13,983.50                                                            |
| 02 August 2021            | 06 August 2021    | 1,926.30                                                             | 12,257.97                                                            | 115,070.27                                                           | 6,851.50                                                             |
| 09 August 2021            | 13 August 2021    | 2,027.62                                                             | 7,508.36                                                             | 96,005.23                                                            | 8,534.16                                                             |
| 16 August 2021            | 20 August 2021    | 2,400.31                                                             | 7,919.33                                                             | 103,460.00                                                           | 7,687.80                                                             |
| 23 August 2021            | 27 August 2021    | 3,530.61                                                             | 10,226.35                                                            | 124,391.11                                                           | 12,109.70                                                            |
| 30 August 2021            | 03 September 2021 | 4,298.73                                                             | 7,677.31                                                             | 138,679.48                                                           | 12,362.68                                                            |
| 06 September 2021         | 10 September 2021 | 5,111.52                                                             | 11,461.29                                                            | 140,043.77                                                           | 9,264.81                                                             |
| 13 September 2021         | 17 September 2021 | 2,734.89                                                             | 9,228.15                                                             | 110,034.72                                                           | 8,071.85                                                             |
| 20 September 2021         | 24 September 2021 | 2,565.84                                                             | 8,002.72                                                             | 72,690.69                                                            | 7,116.82                                                             |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 29 March 2021             | 01 April 2021     | 195,879.40                                                                | 16,232.12                                                                 | 6,318.24                                                                  | 3,581.69                                                                      |
| 07 April 2021             | 09 April 2021     | 222,074.19                                                                | 12,141.81                                                                 | 5,129.57                                                                  | 3,653.83                                                                      |
| 12 April 2021             | 16 April 2021     | 204,812.98                                                                | 19,371.91                                                                 | 7,940.43                                                                  | 2,729.30                                                                      |
| 19 April 2021             | 23 April 2021     | 372,089.45                                                                | 15,235.57                                                                 | 5,911.34                                                                  | 2,244.12                                                                      |
| 26 April 2021             | 30 April 2021     | 248,473.98                                                                | 16,770.36                                                                 | 5,216.83                                                                  | 2,872.36                                                                      |
| 03 May 2021               | 07 May 2021       | 198,911.31                                                                | 14,141.96                                                                 | 5,165.23                                                                  | 2,961.19                                                                      |
| 10 May 2021               | 14 May 2021       | 225,940.04                                                                | 19,963.27                                                                 | 11,486.48                                                                 | 5,352.76                                                                      |
| 17 May 2021               | 21 May 2021       | 260,844.30                                                                | 20,690.27                                                                 | 5,541.21                                                                  | 4,043.80                                                                      |
| 24 May 2021               | 28 May 2021       | 259,927.91                                                                | 25,901.61                                                                 | 6,903.80                                                                  | 3,169.37                                                                      |
| 31 May 2021               | 04 June 2021      | 234,729.97                                                                | 90,260.91                                                                 | 7,791.18                                                                  | 3,516.27                                                                      |
| 07 June 2021              | 11 June 2021      | 228,497.03                                                                | 41,864.28                                                                 | 10,633.70                                                                 | 4,400.33                                                                      |
| 15 June 2021              | 18 June 2021      | 207,778.79                                                                | 20,626.48                                                                 | 8,978.21                                                                  | 4,810.93                                                                      |
| 21 June 2021              | 25 June 2021      | 271,611.18                                                                | 19,058.89                                                                 | 10,791.42                                                                 | 5,093.90                                                                      |
| 28 June 2021              | 02 July 2021      | 229,889.88                                                                | 20,298.25                                                                 | 11,539.58                                                                 | 5,797.25                                                                      |
| 05 July 2021              | 09 July 2021      | 388,920.29                                                                | 25,003.67                                                                 | 24,600.41                                                                 | 6,467.12                                                                      |
| 12 July 2021              | 16 July 2021      | 239,009.88                                                                | 25,537.91                                                                 | 16,902.42                                                                 | 2,926.04                                                                      |
| 19 July 2021              | 23 July 2021      | 256,916.98                                                                | 20,218.30                                                                 | 11,707.69                                                                 | 5,037.17                                                                      |
| 26 July 2021              | 30 July 2021      | 280,407.74                                                                | 30,936.14                                                                 | 13,863.58                                                                 | 10,262.35                                                                     |
| 02 August 2021            | 06 August 2021    | 231,613.35                                                                | 24,400.55                                                                 | 9,357.81                                                                  | 5,479.04                                                                      |
| 09 August 2021            | 13 August 2021    | 204,901.92                                                                | 20,586.74                                                                 | 7,629.57                                                                  | 2,413.32                                                                      |
| 16 August 2021            | 20 August 2021    | 210,122.37                                                                | 20,699.31                                                                 | 6,711.16                                                                  | 2,022.66                                                                      |
| 23 August 2021            | 27 August 2021    | 260,267.98                                                                | 32,011.22                                                                 | 7,261.52                                                                  | 3,655.02                                                                      |
| 30 August 2021            | 03 September 2021 | 277,099.02                                                                | 43,651.86                                                                 | 6,428.89                                                                  | 5,046.16                                                                      |
| 06 September 2021         | 10 September 2021 | 303,553.56                                                                | 41,183.65                                                                 | 4,852.49                                                                  | 3,156.58                                                                      |
| 13 September 2021         | 17 September 2021 | 234,687.35                                                                | 28,232.19                                                                 | 4,944.88                                                                  | 1,630.14                                                                      |
| 20 September 2021         | 24 September 2021 | 186,773.73                                                                | 12,013.01                                                                 | 5,450.08                                                                  | 1,790.80                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 29 March 2021                               | 01 April 2021     | 2,645.74                                                                 | 128.27                                                                   | 23.70                                                                  | 31,459                                   |
| 07 April 2021                               | 09 April 2021     | 2,043.68                                                                 | 80.81                                                                    | 0.00                                                                   | 40,795                                   |
| 12 April 2021                               | 16 April 2021     | 2,643.86                                                                 | 288.29                                                                   | 37.37                                                                  | 40,672                                   |
| 19 April 2021                               | 23 April 2021     | 3,831.64                                                                 | 552.05                                                                   | 0.00                                                                   | 43,497                                   |
| 26 April 2021                               | 30 April 2021     | 3,346.60                                                                 | 245.26                                                                   | 30.70                                                                  | 41,963                                   |
| 03 May 2021                                 | 07 May 2021       | 1,522.51                                                                 | 143.70                                                                   | 4.09                                                                   | 36,927                                   |
| 10 May 2021                                 | 14 May 2021       | 3,358.60                                                                 | 209.68                                                                   | 0.00                                                                   | 44,004                                   |
| 17 May 2021                                 | 21 May 2021       | 4,984.88                                                                 | 576.31                                                                   | 0.00                                                                   | 46,384                                   |
| 24 May 2021                                 | 28 May 2021       | 6,025.78                                                                 | 1,236.08                                                                 | 0.00                                                                   | 45,535                                   |
| 31 May 2021                                 | 04 June 2021      | 4,289.14                                                                 | 527.02                                                                   | 0.00                                                                   | 45,026                                   |
| 07 June 2021                                | 11 June 2021      | 4,943.86                                                                 | 1,601.46                                                                 | 10.00                                                                  | 38,403                                   |
| 15 June 2021                                | 18 June 2021      | 2,852.13                                                                 | 694.65                                                                   | 13.52                                                                  | 41,206                                   |
| 21 June 2021                                | 25 June 2021      | 5,699.94                                                                 | 429.09                                                                   | 7.76                                                                   | 45,446                                   |
| 28 June 2021                                | 02 July 2021      | 5,478.66                                                                 | 251.46                                                                   | 0.00                                                                   | 39,812                                   |
| 05 July 2021                                | 09 July 2021      | 8,103.04                                                                 | 209.59                                                                   | 39.13                                                                  | 47,216                                   |
| 12 July 2021                                | 16 July 2021      | 4,553.88                                                                 | 228.32                                                                   | 135.85                                                                 | 40,810                                   |
| 19 July 2021                                | 23 July 2021      | 4,795.93                                                                 | 689.21                                                                   | 509.57                                                                 | 46,931                                   |
| 26 July 2021                                | 30 July 2021      | 7,502.95                                                                 | 314.99                                                                   | 55.57                                                                  | 46,049                                   |
| 02 August 2021                              | 06 August 2021    | 4,830.74                                                                 | 132.36                                                                   | 4.00                                                                   | 48,343                                   |
| 09 August 2021                              | 13 August 2021    | 4,750.40                                                                 | 664.83                                                                   | 32.38                                                                  | 39,763                                   |
| 16 August 2021                              | 20 August 2021    | 3,785.35                                                                 | 838.00                                                                   | 9.55                                                                   | 46,052                                   |
| 23 August 2021                              | 27 August 2021    | 2,986.54                                                                 | 158.75                                                                   | 0.00                                                                   | 41,536                                   |
| 30 August 2021                              | 03 September 2021 | 2,347.32                                                                 | 128.12                                                                   | 26.65                                                                  | 50,892                                   |
| 06 September 2021                           | 10 September 2021 | 3,533.56                                                                 | 449.64                                                                   | 2.00                                                                   | 47,157                                   |
| 13 September 2021                           | 17 September 2021 | 2,544.45                                                                 | 134.71                                                                   | 15.08                                                                  | 42,392                                   |
| 20 September 2021                           | 24 September 2021 | 1,458.82                                                                 | 54.87                                                                    | 3.25                                                                   | 37,950                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currency                                        |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 31,459                                           | 10,824                                                                   | 20,635                                                                      | 982                                                            |
| 07 April 2021             | 09 April 2021     | 40,795                                           | 12,585                                                                   | 28,210                                                                      | 1,077                                                          |
| 12 April 2021             | 16 April 2021     | 40,672                                           | 13,140                                                                   | 27,532                                                                      | 1,335                                                          |
| 19 April 2021             | 23 April 2021     | 43,497                                           | 14,435                                                                   | 29,062                                                                      | 1,092                                                          |
| 26 April 2021             | 30 April 2021     | 41,963                                           | 14,357                                                                   | 27,606                                                                      | 1,480                                                          |
| 03 May 2021               | 07 May 2021       | 36,927                                           | 12,218                                                                   | 24,709                                                                      | 618                                                            |
| 10 May 2021               | 14 May 2021       | 44,004                                           | 14,532                                                                   | 29,472                                                                      | 1,237                                                          |
| 17 May 2021               | 21 May 2021       | 46,384                                           | 15,678                                                                   | 30,707                                                                      | 1,555                                                          |
| 24 May 2021               | 28 May 2021       | 45,535                                           | 15,332                                                                   | 30,204                                                                      | 1,484                                                          |
| 31 May 2021               | 04 June 2021      | 45,026                                           | 14,454                                                                   | 30,572                                                                      | 1,132                                                          |
| 07 June 2021              | 11 June 2021      | 38,403                                           | 12,667                                                                   | 25,736                                                                      | 1,287                                                          |
| 15 June 2021              | 18 June 2021      | 41,206                                           | 13,212                                                                   | 27,994                                                                      | 1,155                                                          |
| 21 June 2021              | 25 June 2021      | 45,446                                           | 15,521                                                                   | 29,926                                                                      | 1,447                                                          |
| 28 June 2021              | 02 July 2021      | 39,812                                           | 13,441                                                                   | 26,371                                                                      | 1,167                                                          |
| 05 July 2021              | 09 July 2021      | 47,216                                           | 16,063                                                                   | 31,153                                                                      | 1,384                                                          |
| 12 July 2021              | 16 July 2021      | 40,810                                           | 13,976                                                                   | 26,835                                                                      | 1,058                                                          |
| 19 July 2021              | 23 July 2021      | 46,931                                           | 16,435                                                                   | 30,496                                                                      | 1,251                                                          |
| 26 July 2021              | 30 July 2021      | 46,049                                           | 16,903                                                                   | 29,146                                                                      | 1,400                                                          |
| 02 August 2021            | 06 August 2021    | 48,343                                           | 17,092                                                                   | 31,252                                                                      | 1,213                                                          |
| 09 August 2021            | 13 August 2021    | 39,763                                           | 13,602                                                                   | 26,161                                                                      | 677                                                            |
| 16 August 2021            | 20 August 2021    | 46,052                                           | 15,251                                                                   | 30,801                                                                      | 1,149                                                          |
| 23 August 2021            | 27 August 2021    | 41,536                                           | 13,893                                                                   | 27,643                                                                      | 1,059                                                          |
| 30 August 2021            | 03 September 2021 | 50,892                                           | 18,150                                                                   | 32,743                                                                      | 1,170                                                          |
| 06 September 2021         | 10 September 2021 | 47,157                                           | 16,094                                                                   | 31,063                                                                      | 1,399                                                          |
| 13 September 2021         | 17 September 2021 | 42,392                                           | 13,679                                                                   | 28,713                                                                      | 1,371                                                          |
| 20 September 2021         | 24 September 2021 | 37,950                                           | 12,120                                                                   | 25,830                                                                      | 797                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 2,433                                                          | 6,747                                                          | 8,932                                                          | 392                                                            |
| 07 April 2021             | 09 April 2021     | 2,654                                                          | 12,505                                                         | 13,142                                                         | 787                                                            |
| 12 April 2021             | 16 April 2021     | 2,408                                                          | 9,992                                                          | 13,011                                                         | 709                                                            |
| 19 April 2021             | 23 April 2021     | 2,445                                                          | 9,828                                                          | 13,939                                                         | 591                                                            |
| 26 April 2021             | 30 April 2021     | 2,692                                                          | 8,295                                                          | 12,544                                                         | 644                                                            |
| 03 May 2021               | 07 May 2021       | 2,553                                                          | 10,181                                                         | 11,473                                                         | 496                                                            |
| 10 May 2021               | 14 May 2021       | 1,865                                                          | 8,245                                                          | 15,605                                                         | 609                                                            |
| 17 May 2021               | 21 May 2021       | 2,292                                                          | 8,224                                                          | 14,675                                                         | 518                                                            |
| 24 May 2021               | 28 May 2021       | 2,656                                                          | 8,106                                                          | 14,592                                                         | 1,242                                                          |
| 31 May 2021               | 04 June 2021      | 2,082                                                          | 10,850                                                         | 15,168                                                         | 948                                                            |
| 07 June 2021              | 11 June 2021      | 3,186                                                          | 6,294                                                          | 13,701                                                         | 797                                                            |
| 15 June 2021              | 18 June 2021      | 3,443                                                          | 7,596                                                          | 15,163                                                         | 865                                                            |
| 21 June 2021              | 25 June 2021      | 2,915                                                          | 7,430                                                          | 15,405                                                         | 686                                                            |
| 28 June 2021              | 02 July 2021      | 3,077                                                          | 6,358                                                          | 14,210                                                         | 919                                                            |
| 05 July 2021              | 09 July 2021      | 2,676                                                          | 7,508                                                          | 15,783                                                         | 753                                                            |
| 12 July 2021              | 16 July 2021      | 3,190                                                          | 6,071                                                          | 13,561                                                         | 819                                                            |
| 19 July 2021              | 23 July 2021      | 2,824                                                          | 7,136                                                          | 16,394                                                         | 849                                                            |
| 26 July 2021              | 30 July 2021      | 2,340                                                          | 6,276                                                          | 17,990                                                         | 775                                                            |
| 02 August 2021            | 06 August 2021    | 4,013                                                          | 8,301                                                          | 16,850                                                         | 548                                                            |
| 09 August 2021            | 13 August 2021    | 2,509                                                          | 5,330                                                          | 17,528                                                         | 473                                                            |
| 16 August 2021            | 20 August 2021    | 2,953                                                          | 4,362                                                          | 21,309                                                         | 493                                                            |
| 23 August 2021            | 27 August 2021    | 2,950                                                          | 5,420                                                          | 17,363                                                         | 733                                                            |
| 30 August 2021            | 03 September 2021 | 4,127                                                          | 7,353                                                          | 18,178                                                         | 894                                                            |
| 06 September 2021         | 10 September 2021 | 3,276                                                          | 6,599                                                          | 16,395                                                         | 1,223                                                          |
| 13 September 2021         | 17 September 2021 | 3,141                                                          | 5,485                                                          | 16,591                                                         | 673                                                            |
| 20 September 2021         | 24 September 2021 | 3,109                                                          | 7,329                                                          | 13,414                                                         | 670                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 1,354                                                          | 9,999                                                          | 621                                                          | 29,859                                                              |
| 07 April 2021             | 09 April 2021     | 2,134                                                          | 7,863                                                          | 634                                                          | 39,352                                                              |
| 12 April 2021             | 16 April 2021     | 1,982                                                          | 10,615                                                         | 621                                                          | 38,763                                                              |
| 19 April 2021             | 23 April 2021     | 1,727                                                          | 13,254                                                         | 622                                                          | 41,884                                                              |
| 26 April 2021             | 30 April 2021     | 2,084                                                          | 13,378                                                         | 847                                                          | 40,239                                                              |
| 03 May 2021               | 07 May 2021       | 1,704                                                          | 9,213                                                          | 691                                                          | 35,556                                                              |
| 10 May 2021               | 14 May 2021       | 1,409                                                          | 14,419                                                         | 617                                                          | 41,923                                                              |
| 17 May 2021               | 21 May 2021       | 1,877                                                          | 16,627                                                         | 620                                                          | 44,042                                                              |
| 24 May 2021               | 28 May 2021       | 2,363                                                          | 14,365                                                         | 729                                                          | 42,446                                                              |
| 31 May 2021               | 04 June 2021      | 2,049                                                          | 12,176                                                         | 623                                                          | 42,075                                                              |
| 07 June 2021              | 11 June 2021      | 2,011                                                          | 10,442                                                         | 687                                                          | 34,152                                                              |
| 15 June 2021              | 18 June 2021      | 2,455                                                          | 9,891                                                          | 641                                                          | 38,572                                                              |
| 21 June 2021              | 25 June 2021      | 2,695                                                          | 13,918                                                         | 951                                                          | 43,385                                                              |
| 28 June 2021              | 02 July 2021      | 2,682                                                          | 10,525                                                         | 875                                                          | 37,670                                                              |
| 05 July 2021              | 09 July 2021      | 3,299                                                          | 15,119                                                         | 696                                                          | 44,510                                                              |
| 12 July 2021              | 16 July 2021      | 2,997                                                          | 12,528                                                         | 587                                                          | 38,626                                                              |
| 19 July 2021              | 23 July 2021      | 2,881                                                          | 14,925                                                         | 673                                                          | 44,784                                                              |
| 26 July 2021              | 30 July 2021      | 2,235                                                          | 14,278                                                         | 757                                                          | 43,560                                                              |
| 02 August 2021            | 06 August 2021    | 3,681                                                          | 13,167                                                         | 571                                                          | 46,278                                                              |
| 09 August 2021            | 13 August 2021    | 2,151                                                          | 10,388                                                         | 707                                                          | 38,084                                                              |
| 16 August 2021            | 20 August 2021    | 2,126                                                          | 13,013                                                         | 648                                                          | 43,970                                                              |
| 23 August 2021            | 27 August 2021    | 2,538                                                          | 10,726                                                         | 750                                                          | 39,245                                                              |
| 30 August 2021            | 03 September 2021 | 2,151                                                          | 16,128                                                         | 892                                                          | 47,732                                                              |
| 06 September 2021         | 10 September 2021 | 2,500                                                          | 15,116                                                         | 650                                                          | 43,532                                                              |
| 13 September 2021         | 17 September 2021 | 3,089                                                          | 11,320                                                         | 724                                                          | 39,732                                                              |
| 20 September 2021         | 24 September 2021 | 2,220                                                          | 9,847                                                          | 566                                                          | 36,851                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 893                                                                 | 311                                                                 | 230                                                                  | 139                                                                |
| 07 April 2021             | 09 April 2021     | 759                                                                 | 283                                                                 | 209                                                                  | 176                                                                |
| 12 April 2021             | 16 April 2021     | 1,145                                                               | 381                                                                 | 156                                                                  | 197                                                                |
| 19 April 2021             | 23 April 2021     | 850                                                                 | 319                                                                 | 172                                                                  | 241                                                                |
| 26 April 2021             | 30 April 2021     | 866                                                                 | 325                                                                 | 205                                                                  | 242                                                                |
| 03 May 2021               | 07 May 2021       | 783                                                                 | 298                                                                 | 153                                                                  | 122                                                                |
| 10 May 2021               | 14 May 2021       | 1,026                                                               | 520                                                                 | 232                                                                  | 269                                                                |
| 17 May 2021               | 21 May 2021       | 1,405                                                               | 356                                                                 | 245                                                                  | 291                                                                |
| 24 May 2021               | 28 May 2021       | 2,152                                                               | 335                                                                 | 203                                                                  | 296                                                                |
| 31 May 2021               | 04 June 2021      | 1,962                                                               | 422                                                                 | 225                                                                  | 312                                                                |
| 07 June 2021              | 11 June 2021      | 3,186                                                               | 531                                                                 | 206                                                                  | 295                                                                |
| 15 June 2021              | 18 June 2021      | 1,599                                                               | 439                                                                 | 238                                                                  | 268                                                                |
| 21 June 2021              | 25 June 2021      | 963                                                                 | 433                                                                 | 315                                                                  | 311                                                                |
| 28 June 2021              | 02 July 2021      | 1,128                                                               | 463                                                                 | 225                                                                  | 301                                                                |
| 05 July 2021              | 09 July 2021      | 1,228                                                               | 688                                                                 | 260                                                                  | 466                                                                |
| 12 July 2021              | 16 July 2021      | 1,193                                                               | 496                                                                 | 162                                                                  | 312                                                                |
| 19 July 2021              | 23 July 2021      | 1,085                                                               | 428                                                                 | 260                                                                  | 273                                                                |
| 26 July 2021              | 30 July 2021      | 1,178                                                               | 501                                                                 | 354                                                                  | 410                                                                |
| 02 August 2021            | 06 August 2021    | 957                                                                 | 522                                                                 | 220                                                                  | 340                                                                |
| 09 August 2021            | 13 August 2021    | 870                                                                 | 395                                                                 | 116                                                                  | 239                                                                |
| 16 August 2021            | 20 August 2021    | 1,237                                                               | 408                                                                 | 148                                                                  | 234                                                                |
| 23 August 2021            | 27 August 2021    | 1,576                                                               | 333                                                                 | 144                                                                  | 227                                                                |
| 30 August 2021            | 03 September 2021 | 2,422                                                               | 293                                                                 | 192                                                                  | 227                                                                |
| 06 September 2021         | 10 September 2021 | 2,895                                                               | 292                                                                 | 144                                                                  | 259                                                                |
| 13 September 2021         | 17 September 2021 | 1,935                                                               | 278                                                                 | 151                                                                  | 265                                                                |
| 20 September 2021         | 24 September 2021 | 631                                                                 | 216                                                                 | 95                                                                   | 149                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 29 March 2021             | 01 April 2021     | 26                                                                 | 2                                                                |
| 07 April 2021             | 09 April 2021     | 17                                                                 | 0                                                                |
| 12 April 2021             | 16 April 2021     | 26                                                                 | 4                                                                |
| 19 April 2021             | 23 April 2021     | 32                                                                 | 0                                                                |
| 26 April 2021             | 30 April 2021     | 81                                                                 | 6                                                                |
| 03 May 2021               | 07 May 2021       | 14                                                                 | 2                                                                |
| 10 May 2021               | 14 May 2021       | 35                                                                 | 0                                                                |
| 17 May 2021               | 21 May 2021       | 47                                                                 | 0                                                                |
| 24 May 2021               | 28 May 2021       | 105                                                                | 0                                                                |
| 31 May 2021               | 04 June 2021      | 32                                                                 | 0                                                                |
| 07 June 2021              | 11 June 2021      | 33                                                                 | 1                                                                |
| 15 June 2021              | 18 June 2021      | 90                                                                 | 2                                                                |
| 21 June 2021              | 25 June 2021      | 36                                                                 | 4                                                                |
| 28 June 2021              | 02 July 2021      | 26                                                                 | 0                                                                |
| 05 July 2021              | 09 July 2021      | 55                                                                 | 10                                                               |
| 12 July 2021              | 16 July 2021      | 17                                                                 | 5                                                                |
| 19 July 2021              | 23 July 2021      | 58                                                                 | 44                                                               |
| 26 July 2021              | 30 July 2021      | 29                                                                 | 18                                                               |
| 02 August 2021            | 06 August 2021    | 26                                                                 | 1                                                                |
| 09 August 2021            | 13 August 2021    | 56                                                                 | 4                                                                |
| 16 August 2021            | 20 August 2021    | 54                                                                 | 3                                                                |
| 23 August 2021            | 27 August 2021    | 13                                                                 | 0                                                                |
| 30 August 2021            | 03 September 2021 | 19                                                                 | 9                                                                |
| 06 September 2021         | 10 September 2021 | 33                                                                 | 2                                                                |
| 13 September 2021         | 17 September 2021 | 25                                                                 | 7                                                                |
| 20 September 2021         | 24 September 2021 | 9                                                                  | 1                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 27 September 2021         | 30 September 2021 | 246,392.35                         | 246,392.35                                           | 86,073.60                                                                | 160,318.75                                                                   |
| 04 October 2021           | 08 October 2021   | 291,424.66                         | 291,424.66                                           | 111,248.29                                                               | 180,176.36                                                                   |
| 11 October 2021           | 15 October 2021   | 253,034.26                         | 253,034.26                                           | 95,576.25                                                                | 157,458.00                                                                   |
| 18 October 2021           | 22 October 2021   | 302,954.61                         | 302,954.61                                           | 113,826.75                                                               | 189,127.85                                                                   |
| 25 October 2021           | 29 October 2021   | 290,417.05                         | 290,417.05                                           | 104,657.75                                                               | 185,759.30                                                                   |
| 01 November 2021          | 05 November 2021  | 237,788.21                         | 237,788.21                                           | 90,042.41                                                                | 147,745.80                                                                   |
| 08 November 2021          | 12 November 2021  | 276,445.30                         | 276,445.30                                           | 108,195.57                                                               | 168,249.73                                                                   |
| 15 November 2021          | 19 November 2021  | 262,463.02                         | 262,463.02                                           | 105,832.99                                                               | 156,630.03                                                                   |
| 22 November 2021          | 26 November 2021  | 285,653.56                         | 285,653.56                                           | 100,310.86                                                               | 185,342.70                                                                   |
| 29 November 2021          | 03 December 2021  | 308,847.66                         | 308,847.66                                           | 110,379.34                                                               | 198,468.32                                                                   |
| 06 December 2021          | 10 December 2021  | 330,742.86                         | 330,742.86                                           | 124,821.91                                                               | 205,920.95                                                                   |
| 13 December 2021          | 17 December 2021  | 289,756.52                         | 289,756.52                                           | 93,891.07                                                                | 195,865.44                                                                   |
| 20 December 2021          | 24 December 2021  | 211,183.15                         | 211,183.15                                           | 80,363.47                                                                | 130,819.68                                                                   |
| 28 December 2021          | 31 December 2021  | 232,437.38                         | 232,437.38                                           | 84,344.36                                                                | 148,093.03                                                                   |
| 03 January 2022           | 07 January 2022   | 341,429.26                         | 341,429.26                                           | 143,504.22                                                               | 197,925.05                                                                   |
| 10 January 2022           | 14 January 2022   | 348,922.10                         | 348,922.10                                           | 136,933.25                                                               | 211,988.85                                                                   |
| 17 January 2022           | 21 January 2022   | 333,389.63                         | 333,389.63                                           | 137,000.52                                                               | 196,389.11                                                                   |
| 24 January 2022           | 28 January 2022   | 363,550.39                         | 363,550.39                                           | 144,207.59                                                               | 219,342.80                                                                   |
| 31 January 2022           | 04 February 2022  | 468,567.14                         | 468,567.14                                           | 189,712.56                                                               | 278,854.57                                                                   |
| 07 February 2022          | 11 February 2022  | 290,982.70                         | 290,982.70                                           | 124,701.42                                                               | 166,281.28                                                                   |
| 14 February 2022          | 18 February 2022  | 299,983.77                         | 299,983.77                                           | 126,408.46                                                               | 173,575.30                                                                   |
| 21 February 2022          | 25 February 2022  | 378,752.25                         | 378,752.25                                           | 150,074.35                                                               | 228,677.89                                                                   |
| 28 February 2022          | 04 March 2022     | 306,040.56                         | 306,040.56                                           | 125,523.78                                                               | 180,516.78                                                                   |
| 07 March 2022             | 11 March 2022     | 410,444.48                         | 410,444.48                                           | 165,564.84                                                               | 244,879.64                                                                   |
| 14 March 2022             | 18 March 2022     | 320,235.23                         | 320,235.23                                           | 123,696.20                                                               | 196,539.03                                                                   |
| 21 March 2022             | 25 March 2022     | 312,149.26                         | 312,149.26                                           | 132,558.62                                                               | 179,590.64                                                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 27 September 2021         | 30 September 2021 | 21,753.09                                                            | 5,778.81                                                             | 43,724.17                                                            | 63,106.94                                                            |
| 04 October 2021           | 08 October 2021   | 6,850.58                                                             | 13,325.92                                                            | 46,401.61                                                            | 68,010.85                                                            |
| 11 October 2021           | 15 October 2021   | 23,175.28                                                            | 7,876.19                                                             | 35,849.64                                                            | 74,786.71                                                            |
| 18 October 2021           | 22 October 2021   | 30,222.19                                                            | 8,267.01                                                             | 41,042.23                                                            | 76,937.59                                                            |
| 25 October 2021           | 29 October 2021   | 26,778.06                                                            | 8,176.76                                                             | 54,906.21                                                            | 85,525.85                                                            |
| 01 November 2021          | 05 November 2021  | 19,237.35                                                            | 10,268.17                                                            | 37,732.16                                                            | 72,820.53                                                            |
| 08 November 2021          | 12 November 2021  | 23,054.71                                                            | 8,760.26                                                             | 47,156.78                                                            | 76,125.89                                                            |
| 15 November 2021          | 19 November 2021  | 18,481.60                                                            | 9,365.53                                                             | 51,835.53                                                            | 72,595.65                                                            |
| 22 November 2021          | 26 November 2021  | 32,247.64                                                            | 10,148.28                                                            | 56,507.97                                                            | 84,596.85                                                            |
| 29 November 2021          | 03 December 2021  | 24,974.85                                                            | 13,297.68                                                            | 60,200.11                                                            | 86,167.11                                                            |
| 06 December 2021          | 10 December 2021  | 20,435.04                                                            | 12,876.17                                                            | 58,564.46                                                            | 96,181.86                                                            |
| 13 December 2021          | 17 December 2021  | 24,707.42                                                            | 9,619.85                                                             | 48,279.15                                                            | 96,062.48                                                            |
| 20 December 2021          | 24 December 2021  | 20,033.97                                                            | 7,160.15                                                             | 42,925.18                                                            | 50,148.91                                                            |
| 28 December 2021          | 31 December 2021  | 15,985.70                                                            | 6,374.41                                                             | 56,903.93                                                            | 45,608.68                                                            |
| 03 January 2022           | 07 January 2022   | 25,108.62                                                            | 13,017.23                                                            | 55,586.55                                                            | 80,000.23                                                            |
| 10 January 2022           | 14 January 2022   | 43,621.05                                                            | 11,179.93                                                            | 50,497.21                                                            | 93,749.81                                                            |
| 17 January 2022           | 21 January 2022   | 24,369.21                                                            | 12,335.17                                                            | 40,739.52                                                            | 92,139.71                                                            |
| 24 January 2022           | 28 January 2022   | 38,428.79                                                            | 10,991.09                                                            | 57,694.82                                                            | 98,950.00                                                            |
| 31 January 2022           | 04 February 2022  | 41,635.92                                                            | 18,813.69                                                            | 94,188.33                                                            | 124,897.59                                                           |
| 07 February 2022          | 11 February 2022  | 26,452.58                                                            | 11,626.06                                                            | 47,021.62                                                            | 86,658.14                                                            |
| 14 February 2022          | 18 February 2022  | 19,604.33                                                            | 14,893.69                                                            | 52,199.78                                                            | 85,383.46                                                            |
| 21 February 2022          | 25 February 2022  | 28,651.11                                                            | 12,677.29                                                            | 79,082.29                                                            | 106,623.32                                                           |
| 28 February 2022          | 04 March 2022     | 19,482.96                                                            | 12,691.13                                                            | 55,105.22                                                            | 94,367.60                                                            |
| 07 March 2022             | 11 March 2022     | 27,403.87                                                            | 16,865.00                                                            | 79,542.07                                                            | 111,807.81                                                           |
| 14 March 2022             | 18 March 2022     | 32,142.67                                                            | 9,315.02                                                             | 47,715.42                                                            | 91,375.02                                                            |
| 21 March 2022             | 25 March 2022     | 25,535.84                                                            | 8,456.27                                                             | 49,272.75                                                            | 90,322.74                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 2,396.39                                                             | 8,872.72                                                             | 92,645.38                                                            | 8,114.85                                                             |
| 04 October 2021           | 08 October 2021   | 3,414.42                                                             | 11,386.85                                                            | 135,165.58                                                           | 6,868.85                                                             |
| 11 October 2021           | 15 October 2021   | 2,446.88                                                             | 6,526.83                                                             | 97,718.19                                                            | 4,654.54                                                             |
| 18 October 2021           | 22 October 2021   | 2,271.26                                                             | 7,086.42                                                             | 128,899.81                                                           | 8,228.09                                                             |
| 25 October 2021           | 29 October 2021   | 2,448.38                                                             | 7,164.74                                                             | 96,658.54                                                            | 8,758.52                                                             |
| 01 November 2021          | 05 November 2021  | 2,280.58                                                             | 7,273.41                                                             | 84,145.19                                                            | 4,030.81                                                             |
| 08 November 2021          | 12 November 2021  | 2,507.75                                                             | 7,541.13                                                             | 106,441.55                                                           | 4,857.24                                                             |
| 15 November 2021          | 19 November 2021  | 2,410.26                                                             | 14,468.82                                                            | 86,242.90                                                            | 7,062.73                                                             |
| 22 November 2021          | 26 November 2021  | 2,569.97                                                             | 9,522.99                                                             | 81,719.03                                                            | 8,340.82                                                             |
| 29 November 2021          | 03 December 2021  | 4,240.77                                                             | 8,595.64                                                             | 97,690.94                                                            | 13,680.54                                                            |
| 06 December 2021          | 10 December 2021  | 6,171.56                                                             | 8,343.88                                                             | 119,572.98                                                           | 8,596.92                                                             |
| 13 December 2021          | 17 December 2021  | 2,936.38                                                             | 6,222.27                                                             | 93,753.88                                                            | 8,175.09                                                             |
| 20 December 2021          | 24 December 2021  | 1,421.34                                                             | 5,643.42                                                             | 78,599.32                                                            | 5,250.86                                                             |
| 28 December 2021          | 31 December 2021  | 1,420.54                                                             | 7,837.33                                                             | 90,629.34                                                            | 7,677.46                                                             |
| 03 January 2022           | 07 January 2022   | 2,927.21                                                             | 13,821.83                                                            | 143,508.64                                                           | 7,458.95                                                             |
| 10 January 2022           | 14 January 2022   | 3,234.34                                                             | 13,446.15                                                            | 118,167.37                                                           | 15,026.25                                                            |
| 17 January 2022           | 21 January 2022   | 2,150.34                                                             | 16,300.83                                                            | 134,912.59                                                           | 10,442.27                                                            |
| 24 January 2022           | 28 January 2022   | 2,242.91                                                             | 11,047.07                                                            | 130,281.08                                                           | 13,914.61                                                            |
| 31 January 2022           | 04 February 2022  | 2,979.25                                                             | 19,627.79                                                            | 144,901.85                                                           | 21,522.71                                                            |
| 07 February 2022          | 11 February 2022  | 2,445.13                                                             | 10,502.61                                                            | 97,401.78                                                            | 8,874.78                                                             |
| 14 February 2022          | 18 February 2022  | 2,730.53                                                             | 8,139.96                                                             | 105,515.05                                                           | 11,516.96                                                            |
| 21 February 2022          | 25 February 2022  | 3,337.88                                                             | 9,486.82                                                             | 121,903.91                                                           | 16,989.63                                                            |
| 28 February 2022          | 04 March 2022     | 5,309.37                                                             | 10,482.74                                                            | 97,922.69                                                            | 10,678.85                                                            |
| 07 March 2022             | 11 March 2022     | 4,255.26                                                             | 15,325.51                                                            | 143,161.44                                                           | 12,083.52                                                            |
| 14 March 2022             | 18 March 2022     | 3,403.95                                                             | 10,536.62                                                            | 113,738.11                                                           | 12,008.43                                                            |
| 21 March 2022             | 25 March 2022     | 3,021.42                                                             | 7,337.91                                                             | 118,499.93                                                           | 9,702.39                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|-------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To                | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 27 September 2021         | 30 September 2021 | 214,363.53                                                                 | 19,500.31                                                                  | 5,207.54                                                                   | 3,611.74                                                                       |
| 04 October 2021           | 08 October 2021   | 254,097.15                                                                 | 22,510.80                                                                  | 6,714.38                                                                   | 2,833.54                                                                       |
| 11 October 2021           | 15 October 2021   | 218,255.22                                                                 | 20,855.83                                                                  | 6,229.31                                                                   | 2,351.80                                                                       |
| 18 October 2021           | 22 October 2021   | 267,138.13                                                                 | 23,498.13                                                                  | 6,360.21                                                                   | 2,060.58                                                                       |
| 25 October 2021           | 29 October 2021   | 257,472.98                                                                 | 21,472.33                                                                  | 5,191.44                                                                   | 1,842.85                                                                       |
| 01 November 2021          | 05 November 2021  | 211,603.47                                                                 | 16,837.45                                                                  | 2,529.22                                                                   | 2,560.60                                                                       |
| 08 November 2021          | 12 November 2021  | 249,808.27                                                                 | 19,524.30                                                                  | 2,581.78                                                                   | 1,064.79                                                                       |
| 15 November 2021          | 19 November 2021  | 236,941.01                                                                 | 18,787.76                                                                  | 2,119.92                                                                   | 2,268.09                                                                       |
| 22 November 2021          | 26 November 2021  | 253,955.27                                                                 | 23,848.54                                                                  | 1,599.48                                                                   | 2,951.96                                                                       |
| 29 November 2021          | 03 December 2021  | 273,619.09                                                                 | 27,735.10                                                                  | 3,428.97                                                                   | 1,313.92                                                                       |
| 06 December 2021          | 10 December 2021  | 260,002.55                                                                 | 46,626.15                                                                  | 17,417.70                                                                  | 2,398.76                                                                       |
| 13 December 2021          | 17 December 2021  | 254,813.58                                                                 | 21,982.85                                                                  | 4,790.03                                                                   | 3,987.94                                                                       |
| 20 December 2021          | 24 December 2021  | 196,882.95                                                                 | 8,452.12                                                                   | 1,835.87                                                                   | 491.01                                                                         |
| 28 December 2021          | 31 December 2021  | 204,071.57                                                                 | 20,784.94                                                                  | 2,739.12                                                                   | 2,485.81                                                                       |
| 03 January 2022           | 07 January 2022   | 292,854.11                                                                 | 30,149.93                                                                  | 6,377.42                                                                   | 5,684.39                                                                       |
| 10 January 2022           | 14 January 2022   | 296,337.41                                                                 | 22,123.76                                                                  | 19,026.56                                                                  | 4,676.43                                                                       |
| 17 January 2022           | 21 January 2022   | 293,841.87                                                                 | 22,895.82                                                                  | 4,520.75                                                                   | 4,792.04                                                                       |
| 24 January 2022           | 28 January 2022   | 316,677.29                                                                 | 28,988.40                                                                  | 3,782.10                                                                   | 6,272.56                                                                       |
| 31 January 2022           | 04 February 2022  | 414,334.12                                                                 | 32,289.35                                                                  | 5,329.50                                                                   | 7,216.76                                                                       |
| 07 February 2022          | 11 February 2022  | 261,685.25                                                                 | 15,117.45                                                                  | 3,981.84                                                                   | 3,008.89                                                                       |
| 14 February 2022          | 18 February 2022  | 272,179.88                                                                 | 17,803.71                                                                  | 3,244.46                                                                   | 1,927.78                                                                       |
| 21 February 2022          | 25 February 2022  | 332,912.64                                                                 | 25,788.64                                                                  | 7,638.93                                                                   | 4,925.69                                                                       |
| 28 February 2022          | 04 March 2022     | 256,873.11                                                                 | 34,841.86                                                                  | 6,921.80                                                                   | 2,731.53                                                                       |
| 07 March 2022             | 11 March 2022     | 335,296.34                                                                 | 53,318.77                                                                  | 11,040.46                                                                  | 3,049.49                                                                       |
| 14 March 2022             | 18 March 2022     | 279,856.11                                                                 | 21,239.83                                                                  | 8,643.35                                                                   | 2,867.99                                                                       |
| 21 March 2022             | 25 March 2022     | 275,580.05                                                                 | 17,811.09                                                                  | 12,281.00                                                                  | 2,507.96                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 27 September 2021                           | 30 September 2021 | 3,609.69                                                                 | 99.55                                                                    | 0.00                                                                   | 36,520                                   |
| 04 October 2021                             | 08 October 2021   | 4,416.49                                                                 | 807.63                                                                   | 44.66                                                                  | 56,354                                   |
| 11 October 2021                             | 15 October 2021   | 4,636.30                                                                 | 705.80                                                                   | 0.00                                                                   | 42,054                                   |
| 18 October 2021                             | 22 October 2021   | 3,616.12                                                                 | 265.56                                                                   | 15.88                                                                  | 49,724                                   |
| 25 October 2021                             | 29 October 2021   | 3,850.92                                                                 | 415.90                                                                   | 170.63                                                                 | 47,356                                   |
| 01 November 2021                            | 05 November 2021  | 3,961.74                                                                 | 295.13                                                                   | 0.60                                                                   | 46,719                                   |
| 08 November 2021                            | 12 November 2021  | 3,151.14                                                                 | 311.03                                                                   | 3.98                                                                   | 51,552                                   |
| 15 November 2021                            | 19 November 2021  | 2,192.06                                                                 | 154.18                                                                   | 0.00                                                                   | 45,396                                   |
| 22 November 2021                            | 26 November 2021  | 3,060.35                                                                 | 237.97                                                                   | 0.00                                                                   | 45,767                                   |
| 29 November 2021                            | 03 December 2021  | 2,609.93                                                                 | 140.66                                                                   | 0.00                                                                   | 58,668                                   |
| 06 December 2021                            | 10 December 2021  | 4,154.78                                                                 | 142.92                                                                   | 0.00                                                                   | 49,212                                   |
| 13 December 2021                            | 17 December 2021  | 4,017.35                                                                 | 164.77                                                                   | 0.00                                                                   | 47,515                                   |
| 20 December 2021                            | 24 December 2021  | 3,345.78                                                                 | 175.42                                                                   | 0.00                                                                   | 36,733                                   |
| 28 December 2021                            | 31 December 2021  | 2,294.61                                                                 | 49.33                                                                    | 12.00                                                                  | 34,499                                   |
| 03 January 2022                             | 07 January 2022   | 6,079.74                                                                 | 271.90                                                                   | 11.77                                                                  | 57,984                                   |
| 10 January 2022                             | 14 January 2022   | 5,983.43                                                                 | 771.52                                                                   | 3.00                                                                   | 55,438                                   |
| 17 January 2022                             | 21 January 2022   | 6,391.62                                                                 | 847.52                                                                   | 100.01                                                                 | 57,526                                   |
| 24 January 2022                             | 28 January 2022   | 7,207.96                                                                 | 602.13                                                                   | 19.95                                                                  | 51,960                                   |
| 31 January 2022                             | 04 February 2022  | 8,675.64                                                                 | 701.82                                                                   | 19.95                                                                  | 79,662                                   |
| 07 February 2022                            | 11 February 2022  | 6,543.01                                                                 | 644.26                                                                   | 2.00                                                                   | 55,022                                   |
| 14 February 2022                            | 18 February 2022  | 4,474.21                                                                 | 353.73                                                                   | 0.00                                                                   | 52,807                                   |
| 21 February 2022                            | 25 February 2022  | 6,785.18                                                                 | 701.16                                                                   | 0.00                                                                   | 62,442                                   |
| 28 February 2022                            | 04 March 2022     | 4,575.92                                                                 | 96.34                                                                    | 0.00                                                                   | 59,622                                   |
| 07 March 2022                               | 11 March 2022     | 6,974.17                                                                 | 765.25                                                                   | 0.00                                                                   | 70,035                                   |
| 14 March 2022                               | 18 March 2022     | 6,929.40                                                                 | 698.56                                                                   | 0.00                                                                   | 62,818                                   |
| 21 March 2022                               | 25 March 2022     | 3,768.70                                                                 | 190.45                                                                   | 10.00                                                                  | 50,711                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 36,520                                           | 11,754                                                                   | 24,766                                                                      | 1,102                                                          |
| 04 October 2021           | 08 October 2021   | 56,354                                           | 19,320                                                                   | 37,034                                                                      | 576                                                            |
| 11 October 2021           | 15 October 2021   | 42,054                                           | 14,917                                                                   | 27,137                                                                      | 1,151                                                          |
| 18 October 2021           | 22 October 2021   | 49,724                                           | 17,666                                                                   | 32,058                                                                      | 1,697                                                          |
| 25 October 2021           | 29 October 2021   | 47,356                                           | 17,081                                                                   | 30,276                                                                      | 1,339                                                          |
| 01 November 2021          | 05 November 2021  | 46,719                                           | 16,501                                                                   | 30,219                                                                      | 1,224                                                          |
| 08 November 2021          | 12 November 2021  | 51,552                                           | 18,437                                                                   | 33,116                                                                      | 1,412                                                          |
| 15 November 2021          | 19 November 2021  | 45,396                                           | 16,377                                                                   | 29,019                                                                      | 1,084                                                          |
| 22 November 2021          | 26 November 2021  | 45,767                                           | 16,299                                                                   | 29,469                                                                      | 1,350                                                          |
| 29 November 2021          | 03 December 2021  | 58,668                                           | 20,360                                                                   | 38,308                                                                      | 1,286                                                          |
| 06 December 2021          | 10 December 2021  | 49,212                                           | 17,222                                                                   | 31,991                                                                      | 1,146                                                          |
| 13 December 2021          | 17 December 2021  | 47,515                                           | 15,920                                                                   | 31,595                                                                      | 1,035                                                          |
| 20 December 2021          | 24 December 2021  | 36,733                                           | 13,175                                                                   | 23,559                                                                      | 1,165                                                          |
| 28 December 2021          | 31 December 2021  | 34,499                                           | 12,246                                                                   | 22,253                                                                      | 743                                                            |
| 03 January 2022           | 07 January 2022   | 57,984                                           | 21,888                                                                   | 36,097                                                                      | 1,208                                                          |
| 10 January 2022           | 14 January 2022   | 55,438                                           | 20,549                                                                   | 34,889                                                                      | 1,630                                                          |
| 17 January 2022           | 21 January 2022   | 57,526                                           | 22,334                                                                   | 35,192                                                                      | 1,259                                                          |
| 24 January 2022           | 28 January 2022   | 51,960                                           | 20,294                                                                   | 31,666                                                                      | 1,620                                                          |
| 31 January 2022           | 04 February 2022  | 79,662                                           | 29,676                                                                   | 49,986                                                                      | 1,813                                                          |
| 07 February 2022          | 11 February 2022  | 55,022                                           | 20,212                                                                   | 34,811                                                                      | 1,372                                                          |
| 14 February 2022          | 18 February 2022  | 52,807                                           | 20,811                                                                   | 31,997                                                                      | 1,087                                                          |
| 21 February 2022          | 25 February 2022  | 62,442                                           | 24,517                                                                   | 37,925                                                                      | 1,479                                                          |
| 28 February 2022          | 04 March 2022     | 59,622                                           | 24,591                                                                   | 35,031                                                                      | 1,271                                                          |
| 07 March 2022             | 11 March 2022     | 70,035                                           | 26,075                                                                   | 43,960                                                                      | 1,441                                                          |
| 14 March 2022             | 18 March 2022     | 62,818                                           | 23,847                                                                   | 38,971                                                                      | 1,623                                                          |
| 21 March 2022             | 25 March 2022     | 50,711                                           | 20,162                                                                   | 30,550                                                                      | 1,337                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 2,048                                                          | 6,915                                                          | 12,322                                                         | 580                                                            |
| 04 October 2021           | 08 October 2021   | 4,152                                                          | 10,912                                                         | 17,502                                                         | 745                                                            |
| 11 October 2021           | 15 October 2021   | 3,507                                                          | 7,850                                                          | 14,346                                                         | 457                                                            |
| 18 October 2021           | 22 October 2021   | 3,584                                                          | 8,138                                                          | 18,954                                                         | 522                                                            |
| 25 October 2021           | 29 October 2021   | 3,140                                                          | 7,720                                                          | 19,336                                                         | 618                                                            |
| 01 November 2021          | 05 November 2021  | 4,045                                                          | 8,137                                                          | 18,034                                                         | 588                                                            |
| 08 November 2021          | 12 November 2021  | 3,099                                                          | 9,693                                                          | 19,222                                                         | 607                                                            |
| 15 November 2021          | 19 November 2021  | 3,218                                                          | 7,547                                                          | 16,680                                                         | 723                                                            |
| 22 November 2021          | 26 November 2021  | 3,603                                                          | 8,795                                                          | 16,393                                                         | 651                                                            |
| 29 November 2021          | 03 December 2021  | 4,886                                                          | 11,980                                                         | 21,264                                                         | 944                                                            |
| 06 December 2021          | 10 December 2021  | 3,745                                                          | 10,693                                                         | 18,002                                                         | 1,023                                                          |
| 13 December 2021          | 17 December 2021  | 3,763                                                          | 10,163                                                         | 16,145                                                         | 665                                                            |
| 20 December 2021          | 24 December 2021  | 2,650                                                          | 8,498                                                          | 12,124                                                         | 471                                                            |
| 28 December 2021          | 31 December 2021  | 2,325                                                          | 8,194                                                          | 9,303                                                          | 340                                                            |
| 03 January 2022           | 07 January 2022   | 4,717                                                          | 10,928                                                         | 18,875                                                         | 840                                                            |
| 10 January 2022           | 14 January 2022   | 3,749                                                          | 9,364                                                          | 20,398                                                         | 761                                                            |
| 17 January 2022           | 21 January 2022   | 4,003                                                          | 8,394                                                          | 20,737                                                         | 577                                                            |
| 24 January 2022           | 28 January 2022   | 3,699                                                          | 10,164                                                         | 17,628                                                         | 524                                                            |
| 31 January 2022           | 04 February 2022  | 6,559                                                          | 19,257                                                         | 27,136                                                         | 806                                                            |
| 07 February 2022          | 11 February 2022  | 4,256                                                          | 14,511                                                         | 17,889                                                         | 560                                                            |
| 14 February 2022          | 18 February 2022  | 5,926                                                          | 11,220                                                         | 19,159                                                         | 793                                                            |
| 21 February 2022          | 25 February 2022  | 4,018                                                          | 14,079                                                         | 22,222                                                         | 757                                                            |
| 28 February 2022          | 04 March 2022     | 4,269                                                          | 11,526                                                         | 24,709                                                         | 1,473                                                          |
| 07 March 2022             | 11 March 2022     | 4,836                                                          | 14,800                                                         | 23,765                                                         | 966                                                            |
| 14 March 2022             | 18 March 2022     | 3,035                                                          | 9,232                                                          | 25,596                                                         | 733                                                            |
| 21 March 2022             | 25 March 2022     | 2,460                                                          | 8,625                                                          | 18,527                                                         | 746                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 3,135                                                          | 9,748                                                          | 673                                                          | 35,026                                                              |
| 04 October 2021           | 08 October 2021   | 3,712                                                          | 17,918                                                         | 838                                                          | 54,045                                                              |
| 11 October 2021           | 15 October 2021   | 2,321                                                          | 11,851                                                         | 572                                                          | 40,226                                                              |
| 18 October 2021           | 22 October 2021   | 2,181                                                          | 13,846                                                         | 803                                                          | 47,933                                                              |
| 25 October 2021           | 29 October 2021   | 2,375                                                          | 12,020                                                         | 810                                                          | 45,764                                                              |
| 01 November 2021          | 05 November 2021  | 2,112                                                          | 12,012                                                         | 570                                                          | 45,218                                                              |
| 08 November 2021          | 12 November 2021  | 2,437                                                          | 14,422                                                         | 661                                                          | 49,787                                                              |
| 15 November 2021          | 19 November 2021  | 2,786                                                          | 12,595                                                         | 765                                                          | 43,176                                                              |
| 22 November 2021          | 26 November 2021  | 2,974                                                          | 11,298                                                         | 706                                                          | 43,765                                                              |
| 29 November 2021          | 03 December 2021  | 2,196                                                          | 15,294                                                         | 821                                                          | 54,867                                                              |
| 06 December 2021          | 10 December 2021  | 2,224                                                          | 11,652                                                         | 728                                                          | 45,025                                                              |
| 13 December 2021          | 17 December 2021  | 2,228                                                          | 12,917                                                         | 600                                                          | 44,962                                                              |
| 20 December 2021          | 24 December 2021  | 1,959                                                          | 9,335                                                          | 532                                                          | 35,998                                                              |
| 28 December 2021          | 31 December 2021  | 2,376                                                          | 10,749                                                         | 470                                                          | 33,482                                                              |
| 03 January 2022           | 07 January 2022   | 4,281                                                          | 16,612                                                         | 525                                                          | 55,961                                                              |
| 10 January 2022           | 14 January 2022   | 3,316                                                          | 15,465                                                         | 756                                                          | 53,467                                                              |
| 17 January 2022           | 21 January 2022   | 3,874                                                          | 17,891                                                         | 793                                                          | 55,649                                                              |
| 24 January 2022           | 28 January 2022   | 3,546                                                          | 13,830                                                         | 951                                                          | 50,161                                                              |
| 31 January 2022           | 04 February 2022  | 6,044                                                          | 16,476                                                         | 1,572                                                        | 77,373                                                              |
| 07 February 2022          | 11 February 2022  | 2,710                                                          | 13,008                                                         | 719                                                          | 53,452                                                              |
| 14 February 2022          | 18 February 2022  | 1,931                                                          | 11,845                                                         | 848                                                          | 50,851                                                              |
| 21 February 2022          | 25 February 2022  | 2,571                                                          | 16,512                                                         | 805                                                          | 59,638                                                              |
| 28 February 2022          | 04 March 2022     | 3,120                                                          | 12,311                                                         | 944                                                          | 54,665                                                              |
| 07 March 2022             | 11 March 2022     | 4,312                                                          | 18,870                                                         | 1,046                                                        | 63,790                                                              |
| 14 March 2022             | 18 March 2022     | 2,816                                                          | 19,110                                                         | 674                                                          | 59,788                                                              |
| 21 March 2022             | 25 March 2022     | 2,270                                                          | 16,025                                                         | 724                                                          | 48,973                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 889                                                                 | 241                                                                 | 166                                                                  | 171                                                                |
| 04 October 2021           | 08 October 2021   | 1,508                                                               | 330                                                                 | 150                                                                  | 286                                                                |
| 11 October 2021           | 15 October 2021   | 1,028                                                               | 328                                                                 | 133                                                                  | 316                                                                |
| 18 October 2021           | 22 October 2021   | 1,144                                                               | 221                                                                 | 162                                                                  | 251                                                                |
| 25 October 2021           | 29 October 2021   | 953                                                                 | 230                                                                 | 155                                                                  | 232                                                                |
| 01 November 2021          | 05 November 2021  | 934                                                                 | 156                                                                 | 171                                                                  | 220                                                                |
| 08 November 2021          | 12 November 2021  | 1,223                                                               | 179                                                                 | 115                                                                  | 205                                                                |
| 15 November 2021          | 19 November 2021  | 1,722                                                               | 170                                                                 | 176                                                                  | 141                                                                |
| 22 November 2021          | 26 November 2021  | 1,619                                                               | 93                                                                  | 119                                                                  | 155                                                                |
| 29 November 2021          | 03 December 2021  | 3,231                                                               | 204                                                                 | 135                                                                  | 208                                                                |
| 06 December 2021          | 10 December 2021  | 3,234                                                               | 519                                                                 | 149                                                                  | 279                                                                |
| 13 December 2021          | 17 December 2021  | 1,865                                                               | 234                                                                 | 197                                                                  | 247                                                                |
| 20 December 2021          | 24 December 2021  | 386                                                                 | 107                                                                 | 74                                                                   | 152                                                                |
| 28 December 2021          | 31 December 2021  | 580                                                                 | 135                                                                 | 119                                                                  | 176                                                                |
| 03 January 2022           | 07 January 2022   | 1,111                                                               | 223                                                                 | 262                                                                  | 394                                                                |
| 10 January 2022           | 14 January 2022   | 1,059                                                               | 327                                                                 | 203                                                                  | 332                                                                |
| 17 January 2022           | 21 January 2022   | 1,041                                                               | 187                                                                 | 213                                                                  | 386                                                                |
| 24 January 2022           | 28 January 2022   | 910                                                                 | 173                                                                 | 234                                                                  | 425                                                                |
| 31 January 2022           | 04 February 2022  | 1,148                                                               | 240                                                                 | 288                                                                  | 549                                                                |
| 07 February 2022          | 11 February 2022  | 787                                                                 | 179                                                                 | 190                                                                  | 357                                                                |
| 14 February 2022          | 18 February 2022  | 1,327                                                               | 195                                                                 | 169                                                                  | 242                                                                |
| 21 February 2022          | 25 February 2022  | 1,846                                                               | 308                                                                 | 250                                                                  | 348                                                                |
| 28 February 2022          | 04 March 2022     | 4,098                                                               | 347                                                                 | 188                                                                  | 304                                                                |
| 07 March 2022             | 11 March 2022     | 5,034                                                               | 563                                                                 | 164                                                                  | 418                                                                |
| 14 March 2022             | 18 March 2022     | 2,031                                                               | 392                                                                 | 206                                                                  | 356                                                                |
| 21 March 2022             | 25 March 2022     | 800                                                                 | 477                                                                 | 161                                                                  | 270                                                                |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 27 September 2021         | 30 September 2021 | 28                                                                 | 0                                                                |
| 04 October 2021           | 08 October 2021   | 32                                                                 | 4                                                                |
| 11 October 2021           | 15 October 2021   | 24                                                                 | 0                                                                |
| 18 October 2021           | 22 October 2021   | 12                                                                 | 2                                                                |
| 25 October 2021           | 29 October 2021   | 20                                                                 | 3                                                                |
| 01 November 2021          | 05 November 2021  | 19                                                                 | 2                                                                |
| 08 November 2021          | 12 November 2021  | 40                                                                 | 4                                                                |
| 15 November 2021          | 19 November 2021  | 12                                                                 | 0                                                                |
| 22 November 2021          | 26 November 2021  | 18                                                                 | 0                                                                |
| 29 November 2021          | 03 December 2021  | 24                                                                 | 0                                                                |
| 06 December 2021          | 10 December 2021  | 8                                                                  | 0                                                                |
| 13 December 2021          | 17 December 2021  | 10                                                                 | 0                                                                |
| 20 December 2021          | 24 December 2021  | 17                                                                 | 0                                                                |
| 28 December 2021          | 31 December 2021  | 6                                                                  | 1                                                                |
| 03 January 2022           | 07 January 2022   | 28                                                                 | 6                                                                |
| 10 January 2022           | 14 January 2022   | 48                                                                 | 3                                                                |
| 17 January 2022           | 21 January 2022   | 47                                                                 | 4                                                                |
| 24 January 2022           | 28 January 2022   | 47                                                                 | 11                                                               |
| 31 January 2022           | 04 February 2022  | 54                                                                 | 11                                                               |
| 07 February 2022          | 11 February 2022  | 58                                                                 | 1                                                                |
| 14 February 2022          | 18 February 2022  | 24                                                                 | 0                                                                |
| 21 February 2022          | 25 February 2022  | 52                                                                 | 0                                                                |
| 28 February 2022          | 04 March 2022     | 21                                                                 | 0                                                                |
| 07 March 2022             | 11 March 2022     | 67                                                                 | 0                                                                |
| 14 March 2022             | 18 March 2022     | 46                                                                 | 0                                                                |
| 21 March 2022             | 25 March 2022     | 30                                                                 | 1                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|-------------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 28 March 2022             | 01 April 2022     | 327,119.99                          | 327,119.99                                            | 130,025.15                                                                | 197,094.84                                                                    |
| 04 April 2022             | 08 April 2022     | 324,993.58                          | 324,993.58                                            | 119,604.58                                                                | 205,389.00                                                                    |
| 11 April 2022             | 14 April 2022     | 234,382.87                          | 234,382.87                                            | 97,073.87                                                                 | 137,309.00                                                                    |
| 19 April 2022             | 22 April 2022     | 337,387.46                          | 337,387.46                                            | 130,913.54                                                                | 206,473.92                                                                    |
| 25 April 2022             | 29 April 2022     | 334,593.86                          | 334,593.86                                            | 126,165.38                                                                | 208,428.49                                                                    |
| 03 May 2022               | 06 May 2022       | 218,778.58                          | 218,778.58                                            | 90,134.94                                                                 | 128,643.64                                                                    |
| 10 May 2022               | 13 May 2022       | 270,516.30                          | 270,516.30                                            | 110,620.56                                                                | 159,895.75                                                                    |
| 16 May 2022               | 20 May 2022       | 330,071.68                          | 330,071.68                                            | 129,761.86                                                                | 200,309.81                                                                    |
| 23 May 2022               | 27 May 2022       | 322,403.37                          | 322,403.37                                            | 129,259.40                                                                | 193,143.96                                                                    |
| 30 May 2022               | 02 June 2022      | 222,573.73                          | 222,573.73                                            | 76,614.85                                                                 | 145,958.88                                                                    |
| 06 June 2022              | 10 June 2022      | 329,384.54                          | 329,384.54                                            | 134,873.28                                                                | 194,511.26                                                                    |
| 13 June 2022              | 17 June 2022      | 305,949.78                          | 305,949.78                                            | 122,501.18                                                                | 183,448.60                                                                    |
| 20 June 2022              | 24 June 2022      | 296,759.49                          | 296,759.49                                            | 116,962.00                                                                | 179,797.50                                                                    |
| 27 June 2022              | 30 June 2022      | 308,759.48                          | 308,759.48                                            | 79,164.46                                                                 | 229,595.02                                                                    |
| 04 July 2022              | 08 July 2022      | 336,505.51                          | 336,505.51                                            | 128,232.43                                                                | 208,273.08                                                                    |
| 11 July 2022              | 15 July 2022      | 252,395.21                          | 252,395.21                                            | 101,706.87                                                                | 150,688.34                                                                    |
| 18 July 2022              | 22 July 2022      | 236,629.84                          | 236,629.84                                            | 90,791.57                                                                 | 145,838.27                                                                    |
| 25 July 2022              | 29 July 2022      | 266,123.95                          | 266,123.95                                            | 109,126.76                                                                | 156,997.19                                                                    |
| 01 August 2022            | 05 August 2022    | 254,849.13                          | 254,849.13                                            | 105,647.22                                                                | 149,201.91                                                                    |
| 08 August 2022            | 12 August 2022    | 207,547.22                          | 207,547.22                                            | 83,129.42                                                                 | 124,417.80                                                                    |
| 15 August 2022            | 19 August 2022    | 272,133.25                          | 272,133.25                                            | 79,296.60                                                                 | 192,836.65                                                                    |
| 22 August 2022            | 26 August 2022    | 305,417.10                          | 305,417.10                                            | 99,641.60                                                                 | 205,775.50                                                                    |
| 29 August 2022            | 02 September 2022 | 275,078.27                          | 275,078.27                                            | 100,159.67                                                                | 174,918.60                                                                    |
| 05 September 2022         | 09 September 2022 | 263,753.69                          | 263,753.69                                            | 97,038.37                                                                 | 166,715.31                                                                    |
| 13 September 2022         | 16 September 2022 | 333,391.11                          | 333,391.11                                            | 118,932.89                                                                | 214,458.22                                                                    |
| 19 September 2022         | 23 September 2022 | 314,850.28                          | 314,850.28                                            | 120,462.07                                                                | 194,388.21                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 28 March 2022             | 01 April 2022     | 33,833.05                                                            | 7,693.86                                                             | 55,976.56                                                            | 96,342.19                                                            |
| 04 April 2022             | 08 April 2022     | 18,559.30                                                            | 76,272.77                                                            | 60,086.58                                                            | 78,274.68                                                            |
| 11 April 2022             | 14 April 2022     | 13,571.72                                                            | 7,440.00                                                             | 31,585.75                                                            | 70,102.88                                                            |
| 19 April 2022             | 22 April 2022     | 32,880.78                                                            | 12,617.74                                                            | 55,073.79                                                            | 95,390.79                                                            |
| 25 April 2022             | 29 April 2022     | 35,757.09                                                            | 18,721.83                                                            | 48,849.58                                                            | 97,517.85                                                            |
| 03 May 2022               | 06 May 2022       | 11,693.21                                                            | 3,640.73                                                             | 45,603.69                                                            | 69,283.35                                                            |
| 10 May 2022               | 13 May 2022       | 26,256.09                                                            | 17,232.32                                                            | 56,157.23                                                            | 70,055.61                                                            |
| 16 May 2022               | 20 May 2022       | 57,696.04                                                            | 13,123.17                                                            | 47,914.97                                                            | 86,803.70                                                            |
| 23 May 2022               | 27 May 2022       | 23,022.72                                                            | 13,222.96                                                            | 71,271.60                                                            | 91,833.88                                                            |
| 30 May 2022               | 02 June 2022      | 12,373.99                                                            | 8,562.63                                                             | 34,183.48                                                            | 53,825.21                                                            |
| 06 June 2022              | 10 June 2022      | 27,259.77                                                            | 17,950.09                                                            | 59,355.13                                                            | 107,139.31                                                           |
| 13 June 2022              | 17 June 2022      | 27,965.23                                                            | 15,378.35                                                            | 53,484.85                                                            | 83,974.74                                                            |
| 20 June 2022              | 24 June 2022      | 32,380.41                                                            | 11,959.43                                                            | 56,699.46                                                            | 81,620.81                                                            |
| 27 June 2022              | 30 June 2022      | 28,655.17                                                            | 9,980.88                                                             | 53,299.22                                                            | 127,842.19                                                           |
| 04 July 2022              | 08 July 2022      | 39,271.70                                                            | 17,479.89                                                            | 69,947.32                                                            | 73,375.14                                                            |
| 11 July 2022              | 15 July 2022      | 33,088.58                                                            | 14,854.42                                                            | 48,510.07                                                            | 56,391.26                                                            |
| 18 July 2022              | 22 July 2022      | 24,669.03                                                            | 13,174.03                                                            | 57,063.68                                                            | 48,012.97                                                            |
| 25 July 2022              | 29 July 2022      | 19,947.58                                                            | 12,295.68                                                            | 59,133.49                                                            | 62,404.75                                                            |
| 01 August 2022            | 05 August 2022    | 26,507.86                                                            | 9,422.32                                                             | 56,370.68                                                            | 41,951.81                                                            |
| 08 August 2022            | 12 August 2022    | 18,971.50                                                            | 9,679.27                                                             | 29,699.91                                                            | 54,077.04                                                            |
| 15 August 2022            | 19 August 2022    | 30,671.06                                                            | 9,568.60                                                             | 44,815.78                                                            | 107,780.61                                                           |
| 22 August 2022            | 26 August 2022    | 27,122.64                                                            | 10,869.04                                                            | 60,077.52                                                            | 107,581.25                                                           |
| 29 August 2022            | 02 September 2022 | 33,358.33                                                            | 9,880.86                                                             | 45,022.98                                                            | 64,481.77                                                            |
| 05 September 2022         | 09 September 2022 | 33,447.74                                                            | 8,913.10                                                             | 47,031.03                                                            | 61,703.81                                                            |
| 13 September 2022         | 16 September 2022 | 30,641.58                                                            | 13,273.30                                                            | 53,717.00                                                            | 130,497.06                                                           |
| 19 September 2022         | 23 September 2022 | 42,185.92                                                            | 11,333.85                                                            | 71,712.90                                                            | 76,262.26                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 3,571.64                                                             | 7,419.18                                                             | 109,138.42                                                           | 13,145.10                                                            |
| 04 April 2022             | 08 April 2022     | 2,988.29                                                             | 10,605.41                                                            | 68,432.09                                                            | 9,774.46                                                             |
| 11 April 2022             | 14 April 2022     | 3,001.14                                                             | 6,067.23                                                             | 96,305.91                                                            | 6,308.25                                                             |
| 19 April 2022             | 22 April 2022     | 3,459.61                                                             | 6,277.00                                                             | 119,890.55                                                           | 11,797.22                                                            |
| 25 April 2022             | 29 April 2022     | 5,329.46                                                             | 6,377.72                                                             | 107,819.44                                                           | 14,220.89                                                            |
| 03 May 2022               | 06 May 2022       | 1,673.03                                                             | 7,150.83                                                             | 72,109.23                                                            | 7,624.52                                                             |
| 10 May 2022               | 13 May 2022       | 3,860.69                                                             | 7,704.56                                                             | 81,145.56                                                            | 8,104.24                                                             |
| 16 May 2022               | 20 May 2022       | 4,079.07                                                             | 9,479.28                                                             | 100,812.74                                                           | 10,162.69                                                            |
| 23 May 2022               | 27 May 2022       | 3,349.77                                                             | 11,611.41                                                            | 93,115.83                                                            | 14,975.20                                                            |
| 30 May 2022               | 02 June 2022      | 4,960.91                                                             | 7,689.72                                                             | 96,215.52                                                            | 4,762.26                                                             |
| 06 June 2022              | 10 June 2022      | 6,570.73                                                             | 10,827.86                                                            | 87,712.99                                                            | 12,568.66                                                            |
| 13 June 2022              | 17 June 2022      | 3,594.40                                                             | 9,923.81                                                             | 97,781.85                                                            | 13,846.55                                                            |
| 20 June 2022              | 24 June 2022      | 4,483.62                                                             | 11,624.95                                                            | 88,595.49                                                            | 9,395.32                                                             |
| 27 June 2022              | 30 June 2022      | 2,298.88                                                             | 7,586.70                                                             | 71,187.28                                                            | 7,909.15                                                             |
| 04 July 2022              | 08 July 2022      | 4,388.62                                                             | 12,523.83                                                            | 101,721.03                                                           | 17,797.99                                                            |
| 11 July 2022              | 15 July 2022      | 3,034.40                                                             | 8,759.42                                                             | 78,737.46                                                            | 9,019.60                                                             |
| 18 July 2022              | 22 July 2022      | 3,285.90                                                             | 6,572.23                                                             | 76,068.88                                                            | 7,783.12                                                             |
| 25 July 2022              | 29 July 2022      | 3,320.33                                                             | 10,820.44                                                            | 82,985.78                                                            | 15,215.91                                                            |
| 01 August 2022            | 05 August 2022    | 3,177.69                                                             | 5,934.83                                                             | 103,096.90                                                           | 8,387.05                                                             |
| 08 August 2022            | 12 August 2022    | 3,148.07                                                             | 6,778.41                                                             | 74,687.10                                                            | 10,505.92                                                            |
| 15 August 2022            | 19 August 2022    | 3,548.62                                                             | 6,274.34                                                             | 60,281.95                                                            | 9,192.30                                                             |
| 22 August 2022            | 26 August 2022    | 3,302.68                                                             | 5,350.85                                                             | 77,392.14                                                            | 13,720.99                                                            |
| 29 August 2022            | 02 September 2022 | 3,054.86                                                             | 7,018.79                                                             | 95,181.46                                                            | 17,079.21                                                            |
| 05 September 2022         | 09 September 2022 | 8,480.99                                                             | 13,976.79                                                            | 81,297.78                                                            | 8,902.44                                                             |
| 13 September 2022         | 16 September 2022 | 4,642.09                                                             | 6,890.52                                                             | 86,231.89                                                            | 7,497.68                                                             |
| 19 September 2022         | 23 September 2022 | 4,181.56                                                             | 10,482.01                                                            | 74,383.14                                                            | 24,308.64                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 28 March 2022             | 01 April 2022     | 288,885.49                                                                | 17,548.40                                                                 | 11,221.56                                                                 | 4,751.40                                                                      |
| 04 April 2022             | 08 April 2022     | 301,246.00                                                                | 14,693.89                                                                 | 4,425.85                                                                  | 1,583.56                                                                      |
| 11 April 2022             | 14 April 2022     | 209,909.20                                                                | 14,630.50                                                                 | 4,664.14                                                                  | 1,731.99                                                                      |
| 19 April 2022             | 22 April 2022     | 299,409.79                                                                | 22,576.69                                                                 | 8,836.33                                                                  | 2,593.91                                                                      |
| 25 April 2022             | 29 April 2022     | 296,201.67                                                                | 19,570.70                                                                 | 9,396.21                                                                  | 3,956.47                                                                      |
| 03 May 2022               | 06 May 2022       | 197,407.67                                                                | 11,230.50                                                                 | 3,666.03                                                                  | 3,228.84                                                                      |
| 10 May 2022               | 13 May 2022       | 237,735.96                                                                | 19,397.32                                                                 | 5,878.56                                                                  | 2,911.97                                                                      |
| 16 May 2022               | 20 May 2022       | 296,621.13                                                                | 21,874.26                                                                 | 5,458.76                                                                  | 2,489.19                                                                      |
| 23 May 2022               | 27 May 2022       | 282,525.56                                                                | 25,154.87                                                                 | 6,457.65                                                                  | 2,918.00                                                                      |
| 30 May 2022               | 02 June 2022      | 194,206.40                                                                | 20,249.87                                                                 | 3,698.64                                                                  | 1,062.25                                                                      |
| 06 June 2022              | 10 June 2022      | 276,522.82                                                                | 39,403.31                                                                 | 4,645.20                                                                  | 3,980.51                                                                      |
| 13 June 2022              | 17 June 2022      | 266,268.70                                                                | 25,990.54                                                                 | 4,933.99                                                                  | 2,005.21                                                                      |
| 20 June 2022              | 24 June 2022      | 265,917.52                                                                | 18,496.96                                                                 | 5,704.99                                                                  | 2,607.44                                                                      |
| 27 June 2022              | 30 June 2022      | 284,510.80                                                                | 14,086.92                                                                 | 5,825.47                                                                  | 2,172.64                                                                      |
| 04 July 2022              | 08 July 2022      | 289,912.08                                                                | 17,449.95                                                                 | 23,018.83                                                                 | 2,199.32                                                                      |
| 11 July 2022              | 15 July 2022      | 225,074.52                                                                | 11,934.24                                                                 | 9,644.42                                                                  | 1,577.52                                                                      |
| 18 July 2022              | 22 July 2022      | 211,890.42                                                                | 15,205.96                                                                 | 3,991.05                                                                  | 1,652.77                                                                      |
| 25 July 2022              | 29 July 2022      | 239,358.65                                                                | 12,825.03                                                                 | 7,059.28                                                                  | 2,236.53                                                                      |
| 01 August 2022            | 05 August 2022    | 226,131.82                                                                | 15,091.06                                                                 | 7,987.37                                                                  | 1,178.56                                                                      |
| 08 August 2022            | 12 August 2022    | 188,513.97                                                                | 12,077.64                                                                 | 3,636.49                                                                  | 1,152.88                                                                      |
| 15 August 2022            | 19 August 2022    | 252,527.45                                                                | 11,400.04                                                                 | 4,615.91                                                                  | 1,555.54                                                                      |
| 22 August 2022            | 26 August 2022    | 276,519.41                                                                | 18,859.29                                                                 | 5,142.78                                                                  | 1,060.31                                                                      |
| 29 August 2022            | 02 September 2022 | 230,259.74                                                                | 30,998.14                                                                 | 2,298.76                                                                  | 4,582.98                                                                      |
| 05 September 2022         | 09 September 2022 | 220,763.63                                                                | 33,924.30                                                                 | 2,638.90                                                                  | 2,441.58                                                                      |
| 13 September 2022         | 16 September 2022 | 264,322.56                                                                | 55,570.75                                                                 | 4,954.25                                                                  | 2,042.55                                                                      |
| 19 September 2022         | 23 September 2022 | 280,701.72                                                                | 25,125.01                                                                 | 3,778.52                                                                  | 1,710.83                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 28 March 2022                               | 01 April 2022     | 4,574.02                                                                 | 139.12                                                                   | 0.00                                                                   | 53,677                                   |
| 04 April 2022                               | 08 April 2022     | 2,956.92                                                                 | 87.36                                                                    | 0.00                                                                   | 42,363                                   |
| 11 April 2022                               | 14 April 2022     | 3,137.67                                                                 | 309.38                                                                   | 0.00                                                                   | 42,233                                   |
| 19 April 2022                               | 22 April 2022     | 3,598.99                                                                 | 371.76                                                                   | 0.00                                                                   | 54,035                                   |
| 25 April 2022                               | 29 April 2022     | 5,018.97                                                                 | 449.84                                                                   | 0.00                                                                   | 60,794                                   |
| 03 May 2022                                 | 06 May 2022       | 3,119.18                                                                 | 126.35                                                                   | 0.00                                                                   | 37,969                                   |
| 10 May 2022                                 | 13 May 2022       | 4,285.92                                                                 | 306.57                                                                   | 0.00                                                                   | 51,842                                   |
| 16 May 2022                                 | 20 May 2022       | 3,384.98                                                                 | 243.36                                                                   | 0.00                                                                   | 51,075                                   |
| 23 May 2022                                 | 27 May 2022       | 5,114.49                                                                 | 232.80                                                                   | 0.00                                                                   | 46,921                                   |
| 30 May 2022                                 | 02 June 2022      | 3,077.27                                                                 | 279.30                                                                   | 0.00                                                                   | 43,864                                   |
| 06 June 2022                                | 10 June 2022      | 4,407.99                                                                 | 405.72                                                                   | 18.98                                                                  | 50,505                                   |
| 13 June 2022                                | 17 June 2022      | 5,870.24                                                                 | 794.79                                                                   | 86.31                                                                  | 54,153                                   |
| 20 June 2022                                | 24 June 2022      | 3,510.86                                                                 | 521.72                                                                   | 0.00                                                                   | 49,655                                   |
| 27 June 2022                                | 30 June 2022      | 1,977.53                                                                 | 186.13                                                                   | 0.00                                                                   | 41,045                                   |
| 04 July 2022                                | 08 July 2022      | 2,955.91                                                                 | 830.71                                                                   | 138.71                                                                 | 58,233                                   |
| 11 July 2022                                | 15 July 2022      | 3,472.04                                                                 | 644.13                                                                   | 48.34                                                                  | 44,795                                   |
| 18 July 2022                                | 22 July 2022      | 3,642.73                                                                 | 242.91                                                                   | 4.00                                                                   | 43,823                                   |
| 25 July 2022                                | 29 July 2022      | 3,838.70                                                                 | 766.22                                                                   | 39.55                                                                  | 44,013                                   |
| 01 August 2022                              | 05 August 2022    | 4,016.81                                                                 | 433.51                                                                   | 10.00                                                                  | 49,460                                   |
| 08 August 2022                              | 12 August 2022    | 2,023.72                                                                 | 142.52                                                                   | 0.00                                                                   | 36,800                                   |
| 15 August 2022                              | 19 August 2022    | 1,657.51                                                                 | 376.80                                                                   | 0.00                                                                   | 33,320                                   |
| 22 August 2022                              | 26 August 2022    | 3,166.96                                                                 | 513.25                                                                   | 155.09                                                                 | 36,739                                   |
| 29 August 2022                              | 02 September 2022 | 6,299.26                                                                 | 639.39                                                                   | 0.00                                                                   | 47,364                                   |
| 05 September 2022                           | 09 September 2022 | 3,760.42                                                                 | 218.63                                                                   | 6.23                                                                   | 43,475                                   |
| 13 September 2022                           | 16 September 2022 | 6,295.57                                                                 | 191.43                                                                   | 14.00                                                                  | 50,328                                   |
| 19 September 2022                           | 23 September 2022 | 3,483.06                                                                 | 51.13                                                                    | 0.00                                                                   | 55,763                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 53,677                                           | 21,436                                                                   | 32,241                                                                      | 1,443                                                          |
| 04 April 2022             | 08 April 2022     | 42,363                                           | 17,192                                                                   | 25,171                                                                      | 906                                                            |
| 11 April 2022             | 14 April 2022     | 42,233                                           | 15,616                                                                   | 26,617                                                                      | 805                                                            |
| 19 April 2022             | 22 April 2022     | 54,035                                           | 20,518                                                                   | 33,517                                                                      | 1,564                                                          |
| 25 April 2022             | 29 April 2022     | 60,794                                           | 23,528                                                                   | 37,267                                                                      | 2,191                                                          |
| 03 May 2022               | 06 May 2022       | 37,969                                           | 14,709                                                                   | 23,260                                                                      | 789                                                            |
| 10 May 2022               | 13 May 2022       | 51,842                                           | 20,401                                                                   | 31,441                                                                      | 1,722                                                          |
| 16 May 2022               | 20 May 2022       | 51,075                                           | 20,108                                                                   | 30,967                                                                      | 1,684                                                          |
| 23 May 2022               | 27 May 2022       | 46,921                                           | 18,898                                                                   | 28,023                                                                      | 1,272                                                          |
| 30 May 2022               | 02 June 2022      | 43,864                                           | 15,972                                                                   | 27,892                                                                      | 835                                                            |
| 06 June 2022              | 10 June 2022      | 50,505                                           | 19,370                                                                   | 31,135                                                                      | 1,663                                                          |
| 13 June 2022              | 17 June 2022      | 54,153                                           | 21,165                                                                   | 32,989                                                                      | 1,540                                                          |
| 20 June 2022              | 24 June 2022      | 49,655                                           | 20,000                                                                   | 29,655                                                                      | 1,337                                                          |
| 27 June 2022              | 30 June 2022      | 41,045                                           | 15,733                                                                   | 25,312                                                                      | 1,380                                                          |
| 04 July 2022              | 08 July 2022      | 58,233                                           | 24,201                                                                   | 34,032                                                                      | 1,820                                                          |
| 11 July 2022              | 15 July 2022      | 44,795                                           | 17,151                                                                   | 27,644                                                                      | 1,647                                                          |
| 18 July 2022              | 22 July 2022      | 43,823                                           | 17,049                                                                   | 26,774                                                                      | 1,418                                                          |
| 25 July 2022              | 29 July 2022      | 44,013                                           | 17,863                                                                   | 26,151                                                                      | 1,110                                                          |
| 01 August 2022            | 05 August 2022    | 49,460                                           | 19,989                                                                   | 29,471                                                                      | 1,347                                                          |
| 08 August 2022            | 12 August 2022    | 36,800                                           | 14,673                                                                   | 22,127                                                                      | 1,094                                                          |
| 15 August 2022            | 19 August 2022    | 33,320                                           | 12,519                                                                   | 20,802                                                                      | 1,585                                                          |
| 22 August 2022            | 26 August 2022    | 36,739                                           | 14,278                                                                   | 22,462                                                                      | 1,497                                                          |
| 29 August 2022            | 02 September 2022 | 47,364                                           | 17,996                                                                   | 29,368                                                                      | 1,629                                                          |
| 05 September 2022         | 09 September 2022 | 43,475                                           | 15,493                                                                   | 27,982                                                                      | 1,744                                                          |
| 13 September 2022         | 16 September 2022 | 50,328                                           | 20,693                                                                   | 29,636                                                                      | 1,899                                                          |
| 19 September 2022         | 23 September 2022 | 55,763                                           | 23,080                                                                   | 32,683                                                                      | 1,991                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 2,403                                                          | 8,788                                                          | 19,587                                                         | 828                                                            |
| 04 April 2022             | 08 April 2022     | 2,945                                                          | 11,194                                                         | 14,167                                                         | 698                                                            |
| 11 April 2022             | 14 April 2022     | 2,194                                                          | 6,126                                                          | 15,981                                                         | 728                                                            |
| 19 April 2022             | 22 April 2022     | 3,466                                                          | 9,258                                                          | 20,248                                                         | 666                                                            |
| 25 April 2022             | 29 April 2022     | 5,939                                                          | 9,543                                                          | 24,623                                                         | 972                                                            |
| 03 May 2022               | 06 May 2022       | 1,094                                                          | 8,984                                                          | 13,496                                                         | 551                                                            |
| 10 May 2022               | 13 May 2022       | 4,344                                                          | 11,922                                                         | 17,570                                                         | 903                                                            |
| 16 May 2022               | 20 May 2022       | 3,299                                                          | 10,171                                                         | 19,062                                                         | 792                                                            |
| 23 May 2022               | 27 May 2022       | 2,922                                                          | 9,464                                                          | 15,767                                                         | 774                                                            |
| 30 May 2022               | 02 June 2022      | 2,587                                                          | 6,664                                                          | 13,347                                                         | 1,134                                                          |
| 06 June 2022              | 10 June 2022      | 4,685                                                          | 11,967                                                         | 14,732                                                         | 1,076                                                          |
| 13 June 2022              | 17 June 2022      | 4,541                                                          | 12,796                                                         | 16,028                                                         | 826                                                            |
| 20 June 2022              | 24 June 2022      | 3,598                                                          | 10,691                                                         | 15,945                                                         | 728                                                            |
| 27 June 2022              | 30 June 2022      | 2,797                                                          | 9,065                                                          | 13,029                                                         | 514                                                            |
| 04 July 2022              | 08 July 2022      | 5,049                                                          | 13,651                                                         | 17,302                                                         | 863                                                            |
| 11 July 2022              | 15 July 2022      | 4,109                                                          | 10,527                                                         | 13,329                                                         | 594                                                            |
| 18 July 2022              | 22 July 2022      | 4,098                                                          | 11,543                                                         | 13,662                                                         | 679                                                            |
| 25 July 2022              | 29 July 2022      | 3,550                                                          | 9,548                                                          | 13,750                                                         | 605                                                            |
| 01 August 2022            | 05 August 2022    | 2,685                                                          | 12,972                                                         | 12,782                                                         | 610                                                            |
| 08 August 2022            | 12 August 2022    | 2,691                                                          | 7,098                                                          | 11,641                                                         | 600                                                            |
| 15 August 2022            | 19 August 2022    | 1,939                                                          | 9,168                                                          | 9,383                                                          | 537                                                            |
| 22 August 2022            | 26 August 2022    | 2,497                                                          | 7,648                                                          | 11,609                                                         | 752                                                            |
| 29 August 2022            | 02 September 2022 | 2,776                                                          | 9,454                                                          | 15,730                                                         | 598                                                            |
| 05 September 2022         | 09 September 2022 | 2,723                                                          | 9,115                                                          | 12,265                                                         | 2,415                                                          |
| 13 September 2022         | 16 September 2022 | 2,948                                                          | 9,960                                                          | 20,372                                                         | 886                                                            |
| 19 September 2022         | 23 September 2022 | 3,576                                                          | 14,102                                                         | 21,623                                                         | 857                                                            |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 2,339                                                          | 17,359                                                         | 932                                                          | 51,922                                                              |
| 04 April 2022             | 08 April 2022     | 2,928                                                          | 8,842                                                          | 685                                                          | 41,067                                                              |
| 11 April 2022             | 14 April 2022     | 2,000                                                          | 13,828                                                         | 571                                                          | 40,892                                                              |
| 19 April 2022             | 22 April 2022     | 1,936                                                          | 16,078                                                         | 820                                                          | 51,936                                                              |
| 25 April 2022             | 29 April 2022     | 2,276                                                          | 14,376                                                         | 877                                                          | 58,683                                                              |
| 03 May 2022               | 06 May 2022       | 2,049                                                          | 10,457                                                         | 550                                                          | 36,767                                                              |
| 10 May 2022               | 13 May 2022       | 2,169                                                          | 12,524                                                         | 689                                                          | 50,151                                                              |
| 16 May 2022               | 20 May 2022       | 2,147                                                          | 13,282                                                         | 640                                                          | 48,896                                                              |
| 23 May 2022               | 27 May 2022       | 2,566                                                          | 13,466                                                         | 691                                                          | 44,347                                                              |
| 30 May 2022               | 02 June 2022      | 2,141                                                          | 16,715                                                         | 443                                                          | 40,984                                                              |
| 06 June 2022              | 10 June 2022      | 2,472                                                          | 13,064                                                         | 848                                                          | 45,966                                                              |
| 13 June 2022              | 17 June 2022      | 2,302                                                          | 15,402                                                         | 720                                                          | 49,571                                                              |
| 20 June 2022              | 24 June 2022      | 3,667                                                          | 12,974                                                         | 717                                                          | 47,353                                                              |
| 27 June 2022              | 30 June 2022      | 2,096                                                          | 11,664                                                         | 502                                                          | 39,450                                                              |
| 04 July 2022              | 08 July 2022      | 3,512                                                          | 15,207                                                         | 831                                                          | 56,162                                                              |
| 11 July 2022              | 15 July 2022      | 2,307                                                          | 11,701                                                         | 583                                                          | 43,333                                                              |
| 18 July 2022              | 22 July 2022      | 1,693                                                          | 10,119                                                         | 613                                                          | 42,534                                                              |
| 25 July 2022              | 29 July 2022      | 2,850                                                          | 11,848                                                         | 753                                                          | 42,665                                                              |
| 01 August 2022            | 05 August 2022    | 1,772                                                          | 16,685                                                         | 608                                                          | 47,946                                                              |
| 08 August 2022            | 12 August 2022    | 1,912                                                          | 11,147                                                         | 619                                                          | 35,615                                                              |
| 15 August 2022            | 19 August 2022    | 1,631                                                          | 8,471                                                          | 608                                                          | 32,180                                                              |
| 22 August 2022            | 26 August 2022    | 1,408                                                          | 10,607                                                         | 723                                                          | 35,118                                                              |
| 29 August 2022            | 02 September 2022 | 1,575                                                          | 14,459                                                         | 1,144                                                        | 44,491                                                              |
| 05 September 2022         | 09 September 2022 | 2,391                                                          | 12,182                                                         | 641                                                          | 40,731                                                              |
| 13 September 2022         | 16 September 2022 | 1,855                                                          | 11,616                                                         | 794                                                          | 46,640                                                              |
| 19 September 2022         | 23 September 2022 | 2,064                                                          | 10,783                                                         | 769                                                          | 53,062                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 759                                                                 | 409                                                                 | 260                                                                  | 308                                                                |
| 04 April 2022             | 08 April 2022     | 721                                                                 | 253                                                                 | 107                                                                  | 207                                                                |
| 11 April 2022             | 14 April 2022     | 714                                                                 | 307                                                                 | 113                                                                  | 180                                                                |
| 19 April 2022             | 22 April 2022     | 1,318                                                               | 383                                                                 | 167                                                                  | 203                                                                |
| 25 April 2022             | 29 April 2022     | 1,030                                                               | 394                                                                 | 303                                                                  | 334                                                                |
| 03 May 2022               | 06 May 2022       | 538                                                                 | 231                                                                 | 183                                                                  | 223                                                                |
| 10 May 2022               | 13 May 2022       | 903                                                                 | 293                                                                 | 183                                                                  | 263                                                                |
| 16 May 2022               | 20 May 2022       | 1,466                                                               | 268                                                                 | 164                                                                  | 248                                                                |
| 23 May 2022               | 27 May 2022       | 1,834                                                               | 299                                                                 | 158                                                                  | 258                                                                |
| 30 May 2022               | 02 June 2022      | 2,289                                                               | 227                                                                 | 124                                                                  | 220                                                                |
| 06 June 2022              | 10 June 2022      | 3,730                                                               | 289                                                                 | 252                                                                  | 237                                                                |
| 13 June 2022              | 17 June 2022      | 3,617                                                               | 396                                                                 | 180                                                                  | 337                                                                |
| 20 June 2022              | 24 June 2022      | 1,618                                                               | 244                                                                 | 184                                                                  | 235                                                                |
| 27 June 2022              | 30 June 2022      | 835                                                                 | 377                                                                 | 203                                                                  | 161                                                                |
| 04 July 2022              | 08 July 2022      | 1,076                                                               | 476                                                                 | 183                                                                  | 258                                                                |
| 11 July 2022              | 15 July 2022      | 738                                                                 | 326                                                                 | 126                                                                  | 214                                                                |
| 18 July 2022              | 22 July 2022      | 658                                                                 | 241                                                                 | 112                                                                  | 247                                                                |
| 25 July 2022              | 29 July 2022      | 678                                                                 | 318                                                                 | 121                                                                  | 176                                                                |
| 01 August 2022            | 05 August 2022    | 774                                                                 | 353                                                                 | 100                                                                  | 254                                                                |
| 08 August 2022            | 12 August 2022    | 703                                                                 | 263                                                                 | 61                                                                   | 134                                                                |
| 15 August 2022            | 19 August 2022    | 677                                                                 | 255                                                                 | 83                                                                   | 104                                                                |
| 22 August 2022            | 26 August 2022    | 1,125                                                               | 201                                                                 | 80                                                                   | 170                                                                |
| 29 August 2022            | 02 September 2022 | 2,298                                                               | 151                                                                 | 149                                                                  | 247                                                                |
| 05 September 2022         | 09 September 2022 | 2,114                                                               | 189                                                                 | 173                                                                  | 248                                                                |
| 13 September 2022         | 16 September 2022 | 3,030                                                               | 239                                                                 | 133                                                                  | 274                                                                |
| 19 September 2022         | 23 September 2022 | 2,197                                                               | 201                                                                 | 89                                                                   | 207                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 28 March 2022             | 01 April 2022     | 20                                                                 | 0                                                                |
| 04 April 2022             | 08 April 2022     | 9                                                                  | 0                                                                |
| 11 April 2022             | 14 April 2022     | 28                                                                 | 0                                                                |
| 19 April 2022             | 22 April 2022     | 28                                                                 | 0                                                                |
| 25 April 2022             | 29 April 2022     | 51                                                                 | 0                                                                |
| 03 May 2022               | 06 May 2022       | 28                                                                 | 0                                                                |
| 10 May 2022               | 13 May 2022       | 50                                                                 | 0                                                                |
| 16 May 2022               | 20 May 2022       | 34                                                                 | 0                                                                |
| 23 May 2022               | 27 May 2022       | 27                                                                 | 0                                                                |
| 30 May 2022               | 02 June 2022      | 21                                                                 | 0                                                                |
| 06 June 2022              | 10 June 2022      | 30                                                                 | 2                                                                |
| 13 June 2022              | 17 June 2022      | 51                                                                 | 2                                                                |
| 20 June 2022              | 24 June 2022      | 23                                                                 | 0                                                                |
| 27 June 2022              | 30 June 2022      | 19                                                                 | 0                                                                |
| 04 July 2022              | 08 July 2022      | 69                                                                 | 10                                                               |
| 11 July 2022              | 15 July 2022      | 56                                                                 | 4                                                                |
| 18 July 2022              | 22 July 2022      | 30                                                                 | 2                                                                |
| 25 July 2022              | 29 July 2022      | 52                                                                 | 5                                                                |
| 01 August 2022            | 05 August 2022    | 33                                                                 | 1                                                                |
| 08 August 2022            | 12 August 2022    | 25                                                                 | 0                                                                |
| 15 August 2022            | 19 August 2022    | 22                                                                 | 0                                                                |
| 22 August 2022            | 26 August 2022    | 31                                                                 | 16                                                               |
| 29 August 2022            | 02 September 2022 | 30                                                                 | 0                                                                |
| 05 September 2022         | 09 September 2022 | 19                                                                 | 2                                                                |
| 13 September 2022         | 16 September 2022 | 10                                                                 | 3                                                                |
| 19 September 2022         | 23 September 2022 | 9                                                                  | 0                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 26 September 2022         | 30 September 2022 | 373,453.65                         | 373,453.65                                           | 132,932.49                                                               | 240,521.16                                                                   |
| 03 October 2022           | 07 October 2022   | 287,464.25                         | 287,464.25                                           | 105,414.75                                                               | 182,049.49                                                                   |
| 10 October 2022           | 14 October 2022   | 315,554.27                         | 315,554.27                                           | 117,670.34                                                               | 197,883.92                                                                   |
| 17 October 2022           | 21 October 2022   | 310,955.96                         | 310,955.96                                           | 129,892.31                                                               | 181,063.65                                                                   |
| 24 October 2022           | 28 October 2022   | 313,930.30                         | 313,930.30                                           | 112,523.37                                                               | 201,406.93                                                                   |
| 31 October 2022           | 04 November 2022  | 263,277.26                         | 263,277.26                                           | 97,105.77                                                                | 166,171.48                                                                   |
| 07 November 2022          | 11 November 2022  | 266,983.94                         | 266,983.94                                           | 97,964.56                                                                | 169,019.38                                                                   |
| 14 November 2022          | 18 November 2022  | 307,021.28                         | 307,021.28                                           | 113,946.38                                                               | 193,074.91                                                                   |
| 21 November 2022          | 25 November 2022  | 271,259.92                         | 271,259.92                                           | 97,234.84                                                                | 174,025.09                                                                   |
| 28 November 2022          | 02 December 2022  | 325,327.54                         | 325,327.54                                           | 126,235.36                                                               | 199,092.18                                                                   |
| 05 December 2022          | 09 December 2022  | 309,670.72                         | 309,670.72                                           | 106,100.00                                                               | 203,570.71                                                                   |
| 12 December 2022          | 16 December 2022  | 289,451.46                         | 289,451.46                                           | 102,272.21                                                               | 187,179.25                                                                   |
| 19 December 2022          | 23 December 2022  | 222,782.43                         | 222,782.43                                           | 79,609.98                                                                | 143,172.45                                                                   |
| 28 December 2022          | 30 December 2022  | 163,542.99                         | 163,542.99                                           | 63,628.21                                                                | 99,914.78                                                                    |
| 03 January 2023           | 06 January 2023   | 274,724.81                         | 274,724.81                                           | 106,227.61                                                               | 168,497.20                                                                   |
| 09 January 2023           | 13 January 2023   | 339,195.19                         | 339,195.19                                           | 134,594.39                                                               | 204,600.80                                                                   |
| 16 January 2023           | 20 January 2023   | 310,384.45                         | 310,384.45                                           | 114,433.46                                                               | 195,950.99                                                                   |
| 26 January 2023           | 27 January 2023   | 431,202.89                         | 431,202.89                                           | 160,852.50                                                               | 270,350.38                                                                   |
| 30 January 2023           | 03 February 2023  | 281,858.12                         | 281,858.12                                           | 103,443.93                                                               | 178,414.20                                                                   |
| 06 February 2023          | 10 February 2023  | 304,000.37                         | 304,000.37                                           | 116,551.14                                                               | 187,449.23                                                                   |
| 13 February 2023          | 17 February 2023  | 262,780.46                         | 262,780.46                                           | 97,660.19                                                                | 165,120.27                                                                   |
| 20 February 2023          | 24 February 2023  | 343,999.95                         | 343,999.95                                           | 121,399.27                                                               | 222,600.68                                                                   |
| 27 February 2023          | 03 March 2023     | 301,590.50                         | 301,590.50                                           | 111,940.01                                                               | 189,650.49                                                                   |
| 06 March 2023             | 10 March 2023     | 359,317.37                         | 359,317.37                                           | 129,100.23                                                               | 230,217.14                                                                   |
| 13 March 2023             | 17 March 2023     | 335,869.01                         | 335,869.01                                           | 134,801.67                                                               | 201,067.34                                                                   |
| 20 March 2023             | 24 March 2023     | 264,517.24                         | 264,517.24                                           | 103,454.75                                                               | 161,062.49                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 26 September 2022         | 30 September 2022 | 44,987.17                                                            | 15,135.89                                                            | 80,596.00                                                            | 96,292.81                                                            |
| 03 October 2022           | 07 October 2022   | 11,200.10                                                            | 11,955.67                                                            | 50,158.11                                                            | 78,980.53                                                            |
| 10 October 2022           | 14 October 2022   | 35,132.56                                                            | 12,056.91                                                            | 87,180.89                                                            | 88,038.45                                                            |
| 17 October 2022           | 21 October 2022   | 32,878.34                                                            | 12,770.62                                                            | 77,566.02                                                            | 78,248.65                                                            |
| 24 October 2022           | 28 October 2022   | 36,045.90                                                            | 10,486.41                                                            | 52,147.34                                                            | 83,647.24                                                            |
| 31 October 2022           | 04 November 2022  | 28,079.61                                                            | 11,332.34                                                            | 45,751.91                                                            | 81,229.67                                                            |
| 07 November 2022          | 11 November 2022  | 22,303.73                                                            | 9,784.62                                                             | 42,864.25                                                            | 86,946.40                                                            |
| 14 November 2022          | 18 November 2022  | 29,894.58                                                            | 14,662.48                                                            | 51,402.63                                                            | 79,780.07                                                            |
| 21 November 2022          | 25 November 2022  | 36,192.55                                                            | 10,769.40                                                            | 51,857.88                                                            | 61,959.51                                                            |
| 28 November 2022          | 02 December 2022  | 35,943.05                                                            | 14,779.56                                                            | 55,142.93                                                            | 84,883.82                                                            |
| 05 December 2022          | 09 December 2022  | 19,384.16                                                            | 13,518.47                                                            | 39,323.17                                                            | 113,712.12                                                           |
| 12 December 2022          | 16 December 2022  | 21,207.08                                                            | 10,340.18                                                            | 48,047.33                                                            | 85,849.94                                                            |
| 19 December 2022          | 23 December 2022  | 14,450.18                                                            | 9,022.98                                                             | 44,492.62                                                            | 54,376.67                                                            |
| 28 December 2022          | 30 December 2022  | 12,909.69                                                            | 6,116.61                                                             | 38,916.53                                                            | 28,756.70                                                            |
| 03 January 2023           | 06 January 2023   | 39,550.11                                                            | 7,965.50                                                             | 30,033.17                                                            | 67,899.77                                                            |
| 09 January 2023           | 13 January 2023   | 36,592.17                                                            | 17,992.73                                                            | 39,229.67                                                            | 113,981.97                                                           |
| 16 January 2023           | 20 January 2023   | 38,437.51                                                            | 15,611.43                                                            | 42,270.76                                                            | 84,680.82                                                            |
| 26 January 2023           | 27 January 2023   | 41,200.78                                                            | 23,339.15                                                            | 84,456.50                                                            | 130,846.18                                                           |
| 30 January 2023           | 03 February 2023  | 26,307.26                                                            | 11,059.13                                                            | 47,896.87                                                            | 59,983.47                                                            |
| 06 February 2023          | 10 February 2023  | 16,613.09                                                            | 10,082.83                                                            | 45,610.60                                                            | 93,042.95                                                            |
| 13 February 2023          | 17 February 2023  | 13,832.94                                                            | 9,789.63                                                             | 33,553.75                                                            | 102,906.82                                                           |
| 20 February 2023          | 24 February 2023  | 24,886.60                                                            | 9,123.65                                                             | 49,418.15                                                            | 125,048.50                                                           |
| 27 February 2023          | 03 March 2023     | 30,123.97                                                            | 12,392.85                                                            | 52,473.01                                                            | 105,110.23                                                           |
| 06 March 2023             | 10 March 2023     | 18,587.86                                                            | 12,630.34                                                            | 36,428.11                                                            | 148,145.59                                                           |
| 13 March 2023             | 17 March 2023     | 23,397.34                                                            | 13,236.40                                                            | 49,179.99                                                            | 107,275.56                                                           |
| 20 March 2023             | 24 March 2023     | 15,204.99                                                            | 8,682.19                                                             | 37,027.74                                                            | 89,033.48                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 3,744.91                                                             | 11,495.95                                                            | 87,058.72                                                            | 34,142.20                                                            |
| 03 October 2022           | 07 October 2022   | 6,314.06                                                             | 10,656.17                                                            | 95,058.95                                                            | 23,140.66                                                            |
| 10 October 2022           | 14 October 2022   | 6,593.38                                                             | 8,949.80                                                             | 59,491.58                                                            | 18,110.69                                                            |
| 17 October 2022           | 21 October 2022   | 4,693.47                                                             | 10,375.67                                                            | 85,130.69                                                            | 9,292.50                                                             |
| 24 October 2022           | 28 October 2022   | 4,144.82                                                             | 9,543.74                                                             | 91,294.74                                                            | 26,620.11                                                            |
| 31 October 2022           | 04 November 2022  | 3,818.85                                                             | 8,529.02                                                             | 62,095.95                                                            | 22,439.92                                                            |
| 07 November 2022          | 11 November 2022  | 2,421.99                                                             | 8,261.57                                                             | 76,736.23                                                            | 17,665.15                                                            |
| 14 November 2022          | 18 November 2022  | 3,513.51                                                             | 9,527.55                                                             | 89,033.18                                                            | 29,207.28                                                            |
| 21 November 2022          | 25 November 2022  | 1,724.35                                                             | 8,953.90                                                             | 80,294.18                                                            | 19,508.16                                                            |
| 28 November 2022          | 02 December 2022  | 3,048.60                                                             | 7,256.10                                                             | 98,754.88                                                            | 25,518.60                                                            |
| 05 December 2022          | 09 December 2022  | 5,927.56                                                             | 8,614.74                                                             | 88,715.39                                                            | 20,475.09                                                            |
| 12 December 2022          | 16 December 2022  | 3,753.86                                                             | 6,170.56                                                             | 93,393.87                                                            | 20,688.63                                                            |
| 19 December 2022          | 23 December 2022  | 2,767.60                                                             | 5,999.05                                                             | 74,231.88                                                            | 17,441.45                                                            |
| 28 December 2022          | 30 December 2022  | 2,369.71                                                             | 3,400.16                                                             | 64,334.64                                                            | 6,738.94                                                             |
| 03 January 2023           | 06 January 2023   | 2,606.45                                                             | 5,906.68                                                             | 96,603.55                                                            | 24,159.58                                                            |
| 09 January 2023           | 13 January 2023   | 5,622.17                                                             | 9,828.42                                                             | 94,888.98                                                            | 21,059.07                                                            |
| 16 January 2023           | 20 January 2023   | 4,213.17                                                             | 9,822.99                                                             | 94,496.52                                                            | 20,851.24                                                            |
| 26 January 2023           | 27 January 2023   | 5,397.11                                                             | 15,781.05                                                            | 100,324.94                                                           | 29,857.19                                                            |
| 30 January 2023           | 03 February 2023  | 3,957.08                                                             | 8,281.38                                                             | 110,300.97                                                           | 14,071.95                                                            |
| 06 February 2023          | 10 February 2023  | 3,400.11                                                             | 10,441.65                                                            | 112,933.33                                                           | 11,875.81                                                            |
| 13 February 2023          | 17 February 2023  | 4,829.21                                                             | 4,842.53                                                             | 84,032.00                                                            | 8,993.58                                                             |
| 20 February 2023          | 24 February 2023  | 5,212.54                                                             | 6,084.04                                                             | 112,898.34                                                           | 11,328.14                                                            |
| 27 February 2023          | 03 March 2023     | 4,875.93                                                             | 10,542.80                                                            | 71,128.26                                                            | 14,943.45                                                            |
| 06 March 2023             | 10 March 2023     | 5,115.72                                                             | 6,487.50                                                             | 120,271.44                                                           | 11,650.82                                                            |
| 13 March 2023             | 17 March 2023     | 4,010.84                                                             | 6,787.74                                                             | 122,898.20                                                           | 9,082.93                                                             |
| 20 March 2023             | 24 March 2023     | 3,550.65                                                             | 9,505.83                                                             | 90,554.09                                                            | 10,958.28                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 26 September 2022         | 30 September 2022 | 331,078.15                                                                | 25,641.67                                                                 | 7,439.56                                                                  | 4,999.50                                                                      |
| 03 October 2022           | 07 October 2022   | 258,339.37                                                                | 17,091.08                                                                 | 5,050.56                                                                  | 1,571.94                                                                      |
| 10 October 2022           | 14 October 2022   | 286,439.14                                                                | 18,566.37                                                                 | 4,361.23                                                                  | 1,627.43                                                                      |
| 17 October 2022           | 21 October 2022   | 275,289.70                                                                | 24,970.51                                                                 | 4,774.45                                                                  | 1,914.77                                                                      |
| 24 October 2022           | 28 October 2022   | 279,241.93                                                                | 22,630.94                                                                 | 5,002.06                                                                  | 2,534.28                                                                      |
| 31 October 2022           | 04 November 2022  | 241,086.03                                                                | 16,317.18                                                                 | 2,253.86                                                                  | 1,127.37                                                                      |
| 07 November 2022          | 11 November 2022  | 240,810.60                                                                | 18,842.08                                                                 | 2,597.09                                                                  | 1,153.00                                                                      |
| 14 November 2022          | 18 November 2022  | 277,097.22                                                                | 18,971.60                                                                 | 2,828.06                                                                  | 3,492.10                                                                      |
| 21 November 2022          | 25 November 2022  | 241,924.83                                                                | 18,846.00                                                                 | 4,309.16                                                                  | 1,595.42                                                                      |
| 28 November 2022          | 02 December 2022  | 294,542.07                                                                | 23,733.37                                                                 | 2,967.73                                                                  | 1,060.82                                                                      |
| 05 December 2022          | 09 December 2022  | 260,571.19                                                                | 36,958.52                                                                 | 4,362.93                                                                  | 3,447.61                                                                      |
| 12 December 2022          | 16 December 2022  | 257,684.40                                                                | 22,657.73                                                                 | 3,909.23                                                                  | 2,200.26                                                                      |
| 19 December 2022          | 23 December 2022  | 206,329.36                                                                | 9,374.47                                                                  | 2,433.44                                                                  | 1,887.51                                                                      |
| 28 December 2022          | 30 December 2022  | 145,008.16                                                                | 12,321.18                                                                 | 2,634.69                                                                  | 1,217.45                                                                      |
| 03 January 2023           | 06 January 2023   | 238,643.01                                                                | 15,471.35                                                                 | 14,830.23                                                                 | 1,737.40                                                                      |
| 09 January 2023           | 13 January 2023   | 302,432.78                                                                | 20,483.80                                                                 | 8,835.84                                                                  | 2,872.63                                                                      |
| 16 January 2023           | 20 January 2023   | 284,546.76                                                                | 16,921.48                                                                 | 2,572.53                                                                  | 1,803.64                                                                      |
| 26 January 2023           | 27 January 2023   | 400,154.92                                                                | 18,564.85                                                                 | 3,365.13                                                                  | 2,677.56                                                                      |
| 30 January 2023           | 03 February 2023  | 256,073.21                                                                | 14,546.73                                                                 | 2,730.17                                                                  | 2,937.29                                                                      |
| 06 February 2023          | 10 February 2023  | 272,660.69                                                                | 17,479.58                                                                 | 4,293.79                                                                  | 3,757.75                                                                      |
| 13 February 2023          | 17 February 2023  | 233,789.14                                                                | 18,079.18                                                                 | 4,519.66                                                                  | 2,743.28                                                                      |
| 20 February 2023          | 24 February 2023  | 310,242.15                                                                | 22,916.42                                                                 | 5,050.69                                                                  | 2,458.06                                                                      |
| 27 February 2023          | 03 March 2023     | 259,295.91                                                                | 27,296.18                                                                 | 8,620.68                                                                  | 2,454.32                                                                      |
| 06 March 2023             | 10 March 2023     | 280,425.35                                                                | 63,465.68                                                                 | 8,703.88                                                                  | 2,869.48                                                                      |
| 13 March 2023             | 17 March 2023     | 274,010.90                                                                | 42,229.17                                                                 | 9,322.65                                                                  | 4,570.25                                                                      |
| 20 March 2023             | 24 March 2023     | 231,171.40                                                                | 20,077.46                                                                 | 5,342.98                                                                  | 3,545.55                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 26 September 2022                           | 30 September 2022 | 4,015.25                                                                 | 57.19                                                                    | 222.34                                                                 | 72,384                                   |
| 03 October 2022                             | 07 October 2022   | 5,292.58                                                                 | 118.71                                                                   | 0.00                                                                   | 56,952                                   |
| 10 October 2022                             | 14 October 2022   | 4,074.74                                                                 | 485.37                                                                   | 0.00                                                                   | 53,906                                   |
| 17 October 2022                             | 21 October 2022   | 3,579.72                                                                 | 311.82                                                                   | 115.00                                                                 | 53,834                                   |
| 24 October 2022                             | 28 October 2022   | 4,353.03                                                                 | 161.06                                                                   | 7.00                                                                   | 56,087                                   |
| 31 October 2022                             | 04 November 2022  | 2,333.40                                                                 | 139.43                                                                   | 20.00                                                                  | 53,056                                   |
| 07 November 2022                            | 11 November 2022  | 3,230.59                                                                 | 350.58                                                                   | 0.00                                                                   | 66,417                                   |
| 14 November 2022                            | 18 November 2022  | 4,260.27                                                                 | 346.70                                                                   | 25.32                                                                  | 62,313                                   |
| 21 November 2022                            | 25 November 2022  | 4,403.88                                                                 | 164.44                                                                   | 16.20                                                                  | 47,086                                   |
| 28 November 2022                            | 02 December 2022  | 2,553.44                                                                 | 468.28                                                                   | 1.84                                                                   | 56,276                                   |
| 05 December 2022                            | 09 December 2022  | 4,000.21                                                                 | 326.26                                                                   | 4.00                                                                   | 49,592                                   |
| 12 December 2022                            | 16 December 2022  | 2,826.60                                                                 | 173.24                                                                   | 0.00                                                                   | 43,930                                   |
| 19 December 2022                            | 23 December 2022  | 2,550.47                                                                 | 207.16                                                                   | 0.00                                                                   | 36,187                                   |
| 28 December 2022                            | 30 December 2022  | 2,232.76                                                                 | 128.75                                                                   | 0.00                                                                   | 25,721                                   |
| 03 January 2023                             | 06 January 2023   | 3,873.37                                                                 | 169.44                                                                   | 0.00                                                                   | 42,198                                   |
| 09 January 2023                             | 13 January 2023   | 4,092.60                                                                 | 477.54                                                                   | 0.00                                                                   | 64,482                                   |
| 16 January 2023                             | 20 January 2023   | 3,779.91                                                                 | 279.92                                                                   | 480.21                                                                 | 59,794                                   |
| 26 January 2023                             | 27 January 2023   | 5,375.72                                                                 | 584.50                                                                   | 480.21                                                                 | 84,228                                   |
| 30 January 2023                             | 03 February 2023  | 4,547.57                                                                 | 923.15                                                                   | 100.00                                                                 | 56,659                                   |
| 06 February 2023                            | 10 February 2023  | 5,602.45                                                                 | 156.12                                                                   | 50.00                                                                  | 59,781                                   |
| 13 February 2023                            | 17 February 2023  | 3,383.03                                                                 | 133.17                                                                   | 133.00                                                                 | 56,857                                   |
| 20 February 2023                            | 24 February 2023  | 3,026.63                                                                 | 186.01                                                                   | 120.00                                                                 | 52,405                                   |
| 27 February 2023                            | 03 March 2023     | 3,148.65                                                                 | 739.76                                                                   | 35.00                                                                  | 60,180                                   |
| 06 March 2023                               | 10 March 2023     | 3,618.21                                                                 | 234.78                                                                   | 0.00                                                                   | 56,260                                   |
| 13 March 2023                               | 17 March 2023     | 5,542.05                                                                 | 193.99                                                                   | 0.00                                                                   | 59,772                                   |
| 20 March 2023                               | 24 March 2023     | 4,217.27                                                                 | 142.58                                                                   | 20.00                                                                  | 54,254                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 72,384                                           | 28,980                                                                   | 43,404                                                                      | 2,097                                                          |
| 03 October 2022           | 07 October 2022   | 56,952                                           | 22,467                                                                   | 34,485                                                                      | 563                                                            |
| 10 October 2022           | 14 October 2022   | 53,906                                           | 19,933                                                                   | 33,973                                                                      | 1,930                                                          |
| 17 October 2022           | 21 October 2022   | 53,834                                           | 20,980                                                                   | 32,855                                                                      | 2,024                                                          |
| 24 October 2022           | 28 October 2022   | 56,087                                           | 21,792                                                                   | 34,295                                                                      | 2,092                                                          |
| 31 October 2022           | 04 November 2022  | 53,056                                           | 21,659                                                                   | 31,397                                                                      | 1,443                                                          |
| 07 November 2022          | 11 November 2022  | 66,417                                           | 27,016                                                                   | 39,402                                                                      | 1,258                                                          |
| 14 November 2022          | 18 November 2022  | 62,313                                           | 25,100                                                                   | 37,213                                                                      | 1,405                                                          |
| 21 November 2022          | 25 November 2022  | 47,086                                           | 18,236                                                                   | 28,850                                                                      | 1,724                                                          |
| 28 November 2022          | 02 December 2022  | 56,276                                           | 22,153                                                                   | 34,123                                                                      | 1,987                                                          |
| 05 December 2022          | 09 December 2022  | 49,592                                           | 18,265                                                                   | 31,327                                                                      | 1,174                                                          |
| 12 December 2022          | 16 December 2022  | 43,930                                           | 16,497                                                                   | 27,433                                                                      | 1,041                                                          |
| 19 December 2022          | 23 December 2022  | 36,187                                           | 14,023                                                                   | 22,164                                                                      | 781                                                            |
| 28 December 2022          | 30 December 2022  | 25,721                                           | 9,159                                                                    | 16,562                                                                      | 558                                                            |
| 03 January 2023           | 06 January 2023   | 42,198                                           | 17,271                                                                   | 24,927                                                                      | 1,522                                                          |
| 09 January 2023           | 13 January 2023   | 64,482                                           | 27,413                                                                   | 37,070                                                                      | 1,545                                                          |
| 16 January 2023           | 20 January 2023   | 59,794                                           | 25,896                                                                   | 33,899                                                                      | 1,690                                                          |
| 26 January 2023           | 27 January 2023   | 84,228                                           | 35,153                                                                   | 49,075                                                                      | 1,870                                                          |
| 30 January 2023           | 03 February 2023  | 56,659                                           | 22,398                                                                   | 34,261                                                                      | 1,294                                                          |
| 06 February 2023          | 10 February 2023  | 59,781                                           | 24,878                                                                   | 34,903                                                                      | 826                                                            |
| 13 February 2023          | 17 February 2023  | 56,857                                           | 23,439                                                                   | 33,418                                                                      | 1,004                                                          |
| 20 February 2023          | 24 February 2023  | 52,405                                           | 22,330                                                                   | 30,075                                                                      | 1,491                                                          |
| 27 February 2023          | 03 March 2023     | 60,180                                           | 24,685                                                                   | 35,495                                                                      | 1,613                                                          |
| 06 March 2023             | 10 March 2023     | 56,260                                           | 22,012                                                                   | 34,248                                                                      | 1,125                                                          |
| 13 March 2023             | 17 March 2023     | 59,772                                           | 24,020                                                                   | 35,752                                                                      | 1,401                                                          |
| 20 March 2023             | 24 March 2023     | 54,254                                           | 21,379                                                                   | 32,876                                                                      | 1,033                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 4,413                                                          | 13,967                                                         | 31,237                                                         | 984                                                            |
| 03 October 2022           | 07 October 2022   | 3,262                                                          | 11,030                                                         | 23,709                                                         | 1,435                                                          |
| 10 October 2022           | 14 October 2022   | 3,073                                                          | 14,613                                                         | 20,411                                                         | 1,245                                                          |
| 17 October 2022           | 21 October 2022   | 3,391                                                          | 13,300                                                         | 20,110                                                         | 815                                                            |
| 24 October 2022           | 28 October 2022   | 2,837                                                          | 9,257                                                          | 22,656                                                         | 712                                                            |
| 31 October 2022           | 04 November 2022  | 2,991                                                          | 9,883                                                          | 22,756                                                         | 889                                                            |
| 07 November 2022          | 11 November 2022  | 3,583                                                          | 10,440                                                         | 31,587                                                         | 653                                                            |
| 14 November 2022          | 18 November 2022  | 3,926                                                          | 10,756                                                         | 27,075                                                         | 770                                                            |
| 21 November 2022          | 25 November 2022  | 2,956                                                          | 9,726                                                          | 18,202                                                         | 481                                                            |
| 28 November 2022          | 02 December 2022  | 5,126                                                          | 11,816                                                         | 20,941                                                         | 619                                                            |
| 05 December 2022          | 09 December 2022  | 4,062                                                          | 9,221                                                          | 20,233                                                         | 1,309                                                          |
| 12 December 2022          | 16 December 2022  | 2,527                                                          | 8,567                                                          | 16,913                                                         | 742                                                            |
| 19 December 2022          | 23 December 2022  | 1,943                                                          | 7,729                                                          | 14,051                                                         | 687                                                            |
| 28 December 2022          | 30 December 2022  | 1,971                                                          | 5,361                                                          | 8,746                                                          | 456                                                            |
| 03 January 2023           | 06 January 2023   | 3,093                                                          | 7,099                                                          | 17,365                                                         | 681                                                            |
| 09 January 2023           | 13 January 2023   | 6,524                                                          | 12,752                                                         | 23,383                                                         | 1,203                                                          |
| 16 January 2023           | 20 January 2023   | 6,524                                                          | 11,834                                                         | 22,687                                                         | 1,001                                                          |
| 26 January 2023           | 27 January 2023   | 9,244                                                          | 20,403                                                         | 30,796                                                         | 1,365                                                          |
| 30 January 2023           | 03 February 2023  | 3,998                                                          | 14,072                                                         | 14,419                                                         | 813                                                            |
| 06 February 2023          | 10 February 2023  | 3,797                                                          | 10,821                                                         | 21,813                                                         | 1,097                                                          |
| 13 February 2023          | 17 February 2023  | 3,666                                                          | 9,520                                                          | 24,580                                                         | 1,287                                                          |
| 20 February 2023          | 24 February 2023  | 2,781                                                          | 6,884                                                          | 21,392                                                         | 1,003                                                          |
| 27 February 2023          | 03 March 2023     | 4,231                                                          | 12,015                                                         | 26,453                                                         | 901                                                            |
| 06 March 2023             | 10 March 2023     | 3,590                                                          | 9,402                                                          | 23,901                                                         | 1,026                                                          |
| 13 March 2023             | 17 March 2023     | 4,061                                                          | 10,159                                                         | 24,781                                                         | 800                                                            |
| 20 March 2023             | 24 March 2023     | 3,403                                                          | 7,966                                                          | 25,082                                                         | 1,016                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 3,205                                                          | 15,420                                                         | 1,063                                                        | 70,296                                                              |
| 03 October 2022           | 07 October 2022   | 2,239                                                          | 14,021                                                         | 695                                                          | 55,476                                                              |
| 10 October 2022           | 14 October 2022   | 2,140                                                          | 9,716                                                          | 778                                                          | 52,214                                                              |
| 17 October 2022           | 21 October 2022   | 2,275                                                          | 11,242                                                         | 678                                                          | 51,966                                                              |
| 24 October 2022           | 28 October 2022   | 2,576                                                          | 15,060                                                         | 901                                                          | 54,470                                                              |
| 31 October 2022           | 04 November 2022  | 2,313                                                          | 11,964                                                         | 818                                                          | 51,783                                                              |
| 07 November 2022          | 11 November 2022  | 2,305                                                          | 15,828                                                         | 765                                                          | 64,785                                                              |
| 14 November 2022          | 18 November 2022  | 2,571                                                          | 15,049                                                         | 763                                                          | 60,501                                                              |
| 21 November 2022          | 25 November 2022  | 1,999                                                          | 11,269                                                         | 731                                                          | 45,357                                                              |
| 28 November 2022          | 02 December 2022  | 1,777                                                          | 13,189                                                         | 823                                                          | 54,007                                                              |
| 05 December 2022          | 09 December 2022  | 2,170                                                          | 10,648                                                         | 777                                                          | 46,255                                                              |
| 12 December 2022          | 16 December 2022  | 1,899                                                          | 11,484                                                         | 758                                                          | 41,784                                                              |
| 19 December 2022          | 23 December 2022  | 1,661                                                          | 8,707                                                          | 631                                                          | 35,229                                                              |
| 28 December 2022          | 30 December 2022  | 1,156                                                          | 7,022                                                          | 452                                                          | 24,991                                                              |
| 03 January 2023           | 06 January 2023   | 2,080                                                          | 9,683                                                          | 677                                                          | 41,028                                                              |
| 09 January 2023           | 13 January 2023   | 3,529                                                          | 14,673                                                         | 875                                                          | 62,686                                                              |
| 16 January 2023           | 20 January 2023   | 3,097                                                          | 11,898                                                         | 1,065                                                        | 58,378                                                              |
| 26 January 2023           | 27 January 2023   | 5,283                                                          | 13,715                                                         | 1,554                                                        | 82,403                                                              |
| 30 January 2023           | 03 February 2023  | 3,154                                                          | 18,248                                                         | 662                                                          | 55,343                                                              |
| 06 February 2023          | 10 February 2023  | 3,313                                                          | 17,487                                                         | 628                                                          | 58,214                                                              |
| 13 February 2023          | 17 February 2023  | 2,192                                                          | 14,019                                                         | 590                                                          | 55,063                                                              |
| 20 February 2023          | 24 February 2023  | 2,172                                                          | 15,993                                                         | 691                                                          | 50,408                                                              |
| 27 February 2023          | 03 March 2023     | 3,462                                                          | 10,746                                                         | 760                                                          | 56,685                                                              |
| 06 March 2023             | 10 March 2023     | 2,229                                                          | 14,402                                                         | 587                                                          | 51,425                                                              |
| 13 March 2023             | 17 March 2023     | 2,489                                                          | 15,348                                                         | 735                                                          | 55,028                                                              |
| 20 March 2023             | 24 March 2023     | 2,894                                                          | 12,227                                                         | 636                                                          | 51,556                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 1,265                                                               | 323                                                                 | 216                                                                  | 273                                                                |
| 03 October 2022           | 07 October 2022   | 914                                                                 | 272                                                                 | 84                                                                   | 201                                                                |
| 10 October 2022           | 14 October 2022   | 995                                                                 | 284                                                                 | 97                                                                   | 278                                                                |
| 17 October 2022           | 21 October 2022   | 1,212                                                               | 298                                                                 | 142                                                                  | 193                                                                |
| 24 October 2022           | 28 October 2022   | 970                                                                 | 204                                                                 | 165                                                                  | 252                                                                |
| 31 October 2022           | 04 November 2022  | 890                                                                 | 153                                                                 | 87                                                                   | 134                                                                |
| 07 November 2022          | 11 November 2022  | 986                                                                 | 240                                                                 | 132                                                                  | 261                                                                |
| 14 November 2022          | 18 November 2022  | 1,103                                                               | 167                                                                 | 165                                                                  | 307                                                                |
| 21 November 2022          | 25 November 2022  | 1,125                                                               | 160                                                                 | 120                                                                  | 232                                                                |
| 28 November 2022          | 02 December 2022  | 1,637                                                               | 187                                                                 | 88                                                                   | 278                                                                |
| 05 December 2022          | 09 December 2022  | 2,669                                                               | 226                                                                 | 161                                                                  | 261                                                                |
| 12 December 2022          | 16 December 2022  | 1,503                                                               | 218                                                                 | 159                                                                  | 260                                                                |
| 19 December 2022          | 23 December 2022  | 499                                                                 | 143                                                                 | 122                                                                  | 178                                                                |
| 28 December 2022          | 30 December 2022  | 433                                                                 | 94                                                                  | 80                                                                   | 112                                                                |
| 03 January 2023           | 06 January 2023   | 609                                                                 | 227                                                                 | 98                                                                   | 219                                                                |
| 09 January 2023           | 13 January 2023   | 966                                                                 | 172                                                                 | 183                                                                  | 429                                                                |
| 16 January 2023           | 20 January 2023   | 874                                                                 | 167                                                                 | 118                                                                  | 220                                                                |
| 26 January 2023           | 27 January 2023   | 1,027                                                               | 248                                                                 | 186                                                                  | 306                                                                |
| 30 January 2023           | 03 February 2023  | 664                                                                 | 120                                                                 | 168                                                                  | 279                                                                |
| 06 February 2023          | 10 February 2023  | 856                                                                 | 218                                                                 | 186                                                                  | 280                                                                |
| 13 February 2023          | 17 February 2023  | 1,146                                                               | 255                                                                 | 128                                                                  | 250                                                                |
| 20 February 2023          | 24 February 2023  | 1,458                                                               | 233                                                                 | 124                                                                  | 162                                                                |
| 27 February 2023          | 03 March 2023     | 2,851                                                               | 294                                                                 | 126                                                                  | 192                                                                |
| 06 March 2023             | 10 March 2023     | 3,989                                                               | 353                                                                 | 190                                                                  | 277                                                                |
| 13 March 2023             | 17 March 2023     | 3,749                                                               | 420                                                                 | 216                                                                  | 336                                                                |
| 20 March 2023             | 24 March 2023     | 1,961                                                               | 272                                                                 | 190                                                                  | 247                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 26 September 2022         | 30 September 2022 | 10                                                                 | 2                                                                |
| 03 October 2022           | 07 October 2022   | 6                                                                  | 0                                                                |
| 10 October 2022           | 14 October 2022   | 38                                                                 | 0                                                                |
| 17 October 2022           | 21 October 2022   | 19                                                                 | 5                                                                |
| 24 October 2022           | 28 October 2022   | 27                                                                 | 1                                                                |
| 31 October 2022           | 04 November 2022  | 8                                                                  | 1                                                                |
| 07 November 2022          | 11 November 2022  | 14                                                                 | 0                                                                |
| 14 November 2022          | 18 November 2022  | 69                                                                 | 2                                                                |
| 21 November 2022          | 25 November 2022  | 91                                                                 | 2                                                                |
| 28 November 2022          | 02 December 2022  | 78                                                                 | 2                                                                |
| 05 December 2022          | 09 December 2022  | 19                                                                 | 2                                                                |
| 12 December 2022          | 16 December 2022  | 7                                                                  | 0                                                                |
| 19 December 2022          | 23 December 2022  | 17                                                                 | 0                                                                |
| 28 December 2022          | 30 December 2022  | 12                                                                 | 0                                                                |
| 03 January 2023           | 06 January 2023   | 18                                                                 | 0                                                                |
| 09 January 2023           | 13 January 2023   | 47                                                                 | 0                                                                |
| 16 January 2023           | 20 January 2023   | 35                                                                 | 4                                                                |
| 26 January 2023           | 27 January 2023   | 55                                                                 | 4                                                                |
| 30 January 2023           | 03 February 2023  | 84                                                                 | 2                                                                |
| 06 February 2023          | 10 February 2023  | 25                                                                 | 2                                                                |
| 13 February 2023          | 17 February 2023  | 9                                                                  | 7                                                                |
| 20 February 2023          | 24 February 2023  | 15                                                                 | 6                                                                |
| 27 February 2023          | 03 March 2023     | 32                                                                 | 2                                                                |
| 06 March 2023             | 10 March 2023     | 27                                                                 | 0                                                                |
| 13 March 2023             | 17 March 2023     | 24                                                                 | 0                                                                |
| 20 March 2023             | 24 March 2023     | 25                                                                 | 4                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|-------------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 27 March 2023             | 31 March 2023     | 299,248.06                          | 299,248.06                                            | 112,115.46                                                                | 187,132.60                                                                    |
| 03 April 2023             | 06 April 2023     | 160,828.88                          | 160,828.88                                            | 60,578.43                                                                 | 100,250.45                                                                    |
| 11 April 2023             | 14 April 2023     | 258,109.14                          | 258,109.14                                            | 98,752.83                                                                 | 159,356.32                                                                    |
| 17 April 2023             | 21 April 2023     | 261,546.20                          | 261,546.20                                            | 102,843.92                                                                | 158,702.28                                                                    |
| 24 April 2023             | 28 April 2023     | 323,994.33                          | 323,994.33                                            | 113,993.50                                                                | 210,000.83                                                                    |
| 02 May 2023               | 05 May 2023       | 194,151.11                          | 194,151.11                                            | 81,747.16                                                                 | 112,403.95                                                                    |
| 08 May 2023               | 12 May 2023       | 253,034.80                          | 253,034.80                                            | 96,275.52                                                                 | 156,759.29                                                                    |
| 15 May 2023               | 19 May 2023       | 349,189.88                          | 349,189.88                                            | 121,117.05                                                                | 228,072.82                                                                    |
| 22 May 2023               | 25 May 2023       | 232,264.86                          | 232,264.86                                            | 74,309.92                                                                 | 157,954.93                                                                    |
| 29 May 2023               | 02 June 2023      | 343,386.02                          | 343,386.02                                            | 140,994.28                                                                | 202,391.74                                                                    |
| 05 June 2023              | 09 June 2023      | 260,964.62                          | 260,964.62                                            | 90,619.63                                                                 | 170,345.00                                                                    |
| 12 June 2023              | 16 June 2023      | 329,750.80                          | 329,750.80                                            | 132,549.88                                                                | 197,200.92                                                                    |
| 19 June 2023              | 23 June 2023      | 240,938.13                          | 240,938.13                                            | 100,725.39                                                                | 140,212.74                                                                    |
| 26 June 2023              | 30 June 2023      | 321,034.55                          | 321,034.55                                            | 108,364.05                                                                | 212,670.50                                                                    |
| 03 July 2023              | 07 July 2023      | 265,292.01                          | 265,292.01                                            | 100,491.07                                                                | 164,800.94                                                                    |
| 10 July 2023              | 14 July 2023      | 321,502.62                          | 321,502.62                                            | 126,158.90                                                                | 195,343.72                                                                    |
| 17 July 2023              | 21 July 2023      | 258,094.79                          | 258,094.79                                            | 99,509.85                                                                 | 158,584.93                                                                    |
| 24 July 2023              | 28 July 2023      | 267,411.72                          | 267,411.72                                            | 87,001.84                                                                 | 180,409.88                                                                    |
| 31 July 2023              | 04 August 2023    | 214,569.71                          | 214,569.71                                            | 74,452.87                                                                 | 140,116.84                                                                    |
| 07 August 2023            | 11 August 2023    | 272,449.16                          | 272,449.16                                            | 88,618.74                                                                 | 183,830.42                                                                    |
| 14 August 2023            | 18 August 2023    | 244,184.89                          | 244,184.89                                            | 86,721.81                                                                 | 157,463.08                                                                    |
| 21 August 2023            | 25 August 2023    | 277,940.45                          | 277,940.45                                            | 87,226.33                                                                 | 190,714.12                                                                    |
| 28 August 2023            | 01 September 2023 | 277,588.81                          | 277,588.81                                            | 89,413.03                                                                 | 188,175.78                                                                    |
| 04 September 2023         | 08 September 2023 | 262,090.24                          | 262,090.24                                            | 89,994.02                                                                 | 172,096.22                                                                    |
| 11 September 2023         | 15 September 2023 | 328,466.96                          | 328,466.96                                            | 110,655.95                                                                | 217,811.01                                                                    |
| 18 September 2023         | 22 September 2023 | 252,800.34                          | 252,800.34                                            | 82,605.70                                                                 | 170,194.64                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 27 March 2023             | 31 March 2023     | 23,384.76                                                            | 12,121.48                                                            | 35,013.42                                                            | 105,695.96                                                           |
| 03 April 2023             | 06 April 2023     | 12,571.75                                                            | 9,606.81                                                             | 28,617.80                                                            | 69,062.45                                                            |
| 11 April 2023             | 14 April 2023     | 18,081.68                                                            | 12,125.10                                                            | 33,171.10                                                            | 83,639.81                                                            |
| 17 April 2023             | 21 April 2023     | 17,090.04                                                            | 8,558.39                                                             | 34,678.98                                                            | 89,385.84                                                            |
| 24 April 2023             | 28 April 2023     | 34,493.63                                                            | 8,762.74                                                             | 54,177.59                                                            | 108,548.52                                                           |
| 02 May 2023               | 05 May 2023       | 12,744.03                                                            | 10,022.77                                                            | 24,169.00                                                            | 58,919.94                                                            |
| 08 May 2023               | 12 May 2023       | 20,034.76                                                            | 13,002.25                                                            | 31,386.94                                                            | 76,967.41                                                            |
| 15 May 2023               | 19 May 2023       | 30,186.12                                                            | 68,742.94                                                            | 42,508.03                                                            | 93,988.44                                                            |
| 22 May 2023               | 25 May 2023       | 15,043.56                                                            | 6,698.77                                                             | 39,323.32                                                            | 76,031.96                                                            |
| 29 May 2023               | 02 June 2023      | 30,397.55                                                            | 10,396.24                                                            | 38,939.47                                                            | 123,359.29                                                           |
| 05 June 2023              | 09 June 2023      | 19,621.80                                                            | 11,288.76                                                            | 38,068.53                                                            | 82,725.51                                                            |
| 12 June 2023              | 16 June 2023      | 18,624.43                                                            | 11,505.04                                                            | 43,639.23                                                            | 131,043.30                                                           |
| 19 June 2023              | 23 June 2023      | 14,263.22                                                            | 13,788.09                                                            | 44,192.45                                                            | 77,343.07                                                            |
| 26 June 2023              | 30 June 2023      | 33,750.44                                                            | 7,198.18                                                             | 40,634.85                                                            | 127,452.18                                                           |
| 03 July 2023              | 07 July 2023      | 26,329.31                                                            | 10,796.64                                                            | 39,384.63                                                            | 87,927.26                                                            |
| 10 July 2023              | 14 July 2023      | 28,938.81                                                            | 12,328.28                                                            | 53,349.77                                                            | 90,119.23                                                            |
| 17 July 2023              | 21 July 2023      | 23,694.99                                                            | 6,327.80                                                             | 38,491.07                                                            | 87,159.13                                                            |
| 24 July 2023              | 28 July 2023      | 30,936.23                                                            | 7,721.99                                                             | 39,897.16                                                            | 72,644.42                                                            |
| 31 July 2023              | 04 August 2023    | 21,840.55                                                            | 8,352.72                                                             | 28,884.53                                                            | 62,302.67                                                            |
| 07 August 2023            | 11 August 2023    | 32,611.99                                                            | 7,921.49                                                             | 30,609.74                                                            | 80,060.29                                                            |
| 14 August 2023            | 18 August 2023    | 22,653.87                                                            | 6,643.02                                                             | 29,769.79                                                            | 59,350.14                                                            |
| 21 August 2023            | 25 August 2023    | 29,756.24                                                            | 11,140.82                                                            | 38,255.27                                                            | 69,622.88                                                            |
| 28 August 2023            | 01 September 2023 | 30,444.20                                                            | 5,321.27                                                             | 41,593.55                                                            | 88,826.31                                                            |
| 04 September 2023         | 08 September 2023 | 29,934.81                                                            | 6,439.64                                                             | 31,003.29                                                            | 97,444.99                                                            |
| 11 September 2023         | 15 September 2023 | 29,943.91                                                            | 6,953.77                                                             | 31,909.02                                                            | 107,620.77                                                           |
| 18 September 2023         | 22 September 2023 | 30,115.58                                                            | 7,284.13                                                             | 33,426.79                                                            | 80,643.23                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 3,910.71                                                             | 8,744.02                                                             | 95,734.84                                                            | 14,642.87                                                            |
| 03 April 2023             | 06 April 2023     | 3,147.08                                                             | 5,011.64                                                             | 26,840.32                                                            | 5,971.03                                                             |
| 11 April 2023             | 14 April 2023     | 3,824.16                                                             | 6,400.54                                                             | 90,455.47                                                            | 10,411.29                                                            |
| 17 April 2023             | 21 April 2023     | 3,329.70                                                             | 10,010.88                                                            | 86,914.21                                                            | 11,578.17                                                            |
| 24 April 2023             | 28 April 2023     | 3,750.05                                                             | 7,024.11                                                             | 86,708.85                                                            | 20,528.84                                                            |
| 02 May 2023               | 05 May 2023       | 2,704.08                                                             | 4,941.18                                                             | 71,256.09                                                            | 9,394.03                                                             |
| 08 May 2023               | 12 May 2023       | 3,624.01                                                             | 8,552.57                                                             | 91,541.08                                                            | 7,925.79                                                             |
| 15 May 2023               | 19 May 2023       | 3,755.01                                                             | 7,475.86                                                             | 92,484.56                                                            | 10,048.92                                                            |
| 22 May 2023               | 25 May 2023       | 2,237.87                                                             | 4,784.65                                                             | 79,204.26                                                            | 8,940.47                                                             |
| 29 May 2023               | 02 June 2023      | 4,723.05                                                             | 7,542.80                                                             | 106,467.20                                                           | 21,560.40                                                            |
| 05 June 2023              | 09 June 2023      | 4,232.11                                                             | 7,150.70                                                             | 88,926.93                                                            | 8,950.28                                                             |
| 12 June 2023              | 16 June 2023      | 5,009.13                                                             | 6,082.99                                                             | 100,555.30                                                           | 13,291.39                                                            |
| 19 June 2023              | 23 June 2023      | 2,459.08                                                             | 6,746.17                                                             | 74,118.31                                                            | 8,027.74                                                             |
| 26 June 2023              | 30 June 2023      | 4,527.84                                                             | 5,254.89                                                             | 91,182.38                                                            | 11,033.79                                                            |
| 03 July 2023              | 07 July 2023      | 2,285.90                                                             | 5,087.64                                                             | 79,863.56                                                            | 13,617.06                                                            |
| 10 July 2023              | 14 July 2023      | 5,275.10                                                             | 6,641.73                                                             | 107,646.12                                                           | 17,203.59                                                            |
| 17 July 2023              | 21 July 2023      | 3,726.53                                                             | 4,869.76                                                             | 84,972.34                                                            | 8,853.18                                                             |
| 24 July 2023              | 28 July 2023      | 3,953.16                                                             | 3,713.30                                                             | 100,814.46                                                           | 7,731.01                                                             |
| 31 July 2023              | 04 August 2023    | 4,187.65                                                             | 5,447.56                                                             | 80,801.17                                                            | 2,752.87                                                             |
| 07 August 2023            | 11 August 2023    | 2,822.73                                                             | 6,452.03                                                             | 106,536.46                                                           | 5,434.44                                                             |
| 14 August 2023            | 18 August 2023    | 3,529.66                                                             | 6,161.56                                                             | 112,113.52                                                           | 3,963.33                                                             |
| 21 August 2023            | 25 August 2023    | 2,791.38                                                             | 3,385.53                                                             | 112,430.14                                                           | 10,558.18                                                            |
| 28 August 2023            | 01 September 2023 | 2,261.43                                                             | 3,251.95                                                             | 99,165.38                                                            | 6,724.73                                                             |
| 04 September 2023         | 08 September 2023 | 4,112.59                                                             | 4,164.36                                                             | 82,797.21                                                            | 6,193.36                                                             |
| 11 September 2023         | 15 September 2023 | 4,818.13                                                             | 3,503.17                                                             | 139,378.85                                                           | 4,339.36                                                             |
| 18 September 2023         | 22 September 2023 | 2,066.48                                                             | 5,197.02                                                             | 87,817.89                                                            | 6,249.23                                                             |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 27 March 2023             | 31 March 2023     | 271,150.76                                                                | 20,134.31                                                                 | 3,951.72                                                                  | 1,830.90                                                                      |
| 03 April 2023             | 06 April 2023     | 147,845.32                                                                | 7,171.25                                                                  | 2,572.50                                                                  | 908.19                                                                        |
| 11 April 2023             | 14 April 2023     | 232,773.10                                                                | 13,353.20                                                                 | 5,227.53                                                                  | 2,411.07                                                                      |
| 17 April 2023             | 21 April 2023     | 230,528.44                                                                | 19,379.04                                                                 | 5,565.35                                                                  | 2,104.46                                                                      |
| 24 April 2023             | 28 April 2023     | 287,937.80                                                                | 20,954.79                                                                 | 5,414.37                                                                  | 4,074.36                                                                      |
| 02 May 2023               | 05 May 2023       | 172,419.90                                                                | 14,001.89                                                                 | 3,343.38                                                                  | 1,837.93                                                                      |
| 08 May 2023               | 12 May 2023       | 216,061.99                                                                | 20,313.51                                                                 | 9,279.33                                                                  | 3,622.32                                                                      |
| 15 May 2023               | 19 May 2023       | 311,250.49                                                                | 20,021.23                                                                 | 10,299.31                                                                 | 2,788.88                                                                      |
| 22 May 2023               | 25 May 2023       | 202,714.10                                                                | 19,701.76                                                                 | 4,601.54                                                                  | 2,888.90                                                                      |
| 29 May 2023               | 02 June 2023      | 297,614.62                                                                | 31,099.93                                                                 | 7,727.23                                                                  | 3,837.69                                                                      |
| 05 June 2023              | 09 June 2023      | 216,262.26                                                                | 35,880.32                                                                 | 4,380.71                                                                  | 1,240.05                                                                      |
| 12 June 2023              | 16 June 2023      | 267,196.09                                                                | 43,699.37                                                                 | 9,105.29                                                                  | 4,507.65                                                                      |
| 19 June 2023              | 23 June 2023      | 212,250.75                                                                | 17,659.01                                                                 | 4,835.75                                                                  | 1,721.22                                                                      |
| 26 June 2023              | 30 June 2023      | 281,457.43                                                                | 24,628.55                                                                 | 8,176.30                                                                  | 2,921.24                                                                      |
| 03 July 2023              | 07 July 2023      | 223,466.77                                                                | 17,532.91                                                                 | 16,509.19                                                                 | 2,845.95                                                                      |
| 10 July 2023              | 14 July 2023      | 272,363.33                                                                | 24,375.58                                                                 | 18,192.93                                                                 | 2,393.87                                                                      |
| 17 July 2023              | 21 July 2023      | 226,200.09                                                                | 21,441.90                                                                 | 5,790.65                                                                  | 1,279.11                                                                      |
| 24 July 2023              | 28 July 2023      | 240,342.33                                                                | 16,236.77                                                                 | 5,805.58                                                                  | 1,111.90                                                                      |
| 31 July 2023              | 04 August 2023    | 188,830.89                                                                | 17,294.05                                                                 | 3,865.22                                                                  | 1,351.81                                                                      |
| 07 August 2023            | 11 August 2023    | 234,903.10                                                                | 25,124.86                                                                 | 5,292.42                                                                  | 2,253.28                                                                      |
| 14 August 2023            | 18 August 2023    | 211,560.07                                                                | 21,408.07                                                                 | 6,603.93                                                                  | 2,031.40                                                                      |
| 21 August 2023            | 25 August 2023    | 239,125.23                                                                | 27,931.56                                                                 | 5,738.26                                                                  | 1,849.82                                                                      |
| 28 August 2023            | 01 September 2023 | 231,128.80                                                                | 32,914.21                                                                 | 6,854.72                                                                  | 2,913.41                                                                      |
| 04 September 2023         | 08 September 2023 | 218,675.53                                                                | 30,066.62                                                                 | 6,025.18                                                                  | 3,727.48                                                                      |
| 11 September 2023         | 15 September 2023 | 252,844.47                                                                | 53,291.84                                                                 | 10,839.20                                                                 | 4,712.68                                                                      |
| 18 September 2023         | 22 September 2023 | 216,389.41                                                                | 23,888.42                                                                 | 4,848.87                                                                  | 4,010.98                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 27 March 2023                               | 31 March 2023     | 1,901.69                                                                 | 273.69                                                                   | 5.00                                                                   | 49,665                                   |
| 03 April 2023                               | 06 April 2023     | 2,133.48                                                                 | 192.54                                                                   | 5.60                                                                   | 33,648                                   |
| 11 April 2023                               | 14 April 2023     | 3,941.42                                                                 | 396.02                                                                   | 6.80                                                                   | 47,251                                   |
| 17 April 2023                               | 21 April 2023     | 3,606.42                                                                 | 362.50                                                                   | 0.00                                                                   | 47,293                                   |
| 24 April 2023                               | 28 April 2023     | 5,409.47                                                                 | 173.54                                                                   | 30.00                                                                  | 52,340                                   |
| 02 May 2023                                 | 05 May 2023       | 2,376.14                                                                 | 171.87                                                                   | 0.00                                                                   | 38,137                                   |
| 08 May 2023                                 | 12 May 2023       | 3,630.07                                                                 | 127.58                                                                   | 0.00                                                                   | 44,463                                   |
| 15 May 2023                                 | 19 May 2023       | 4,402.78                                                                 | 384.66                                                                   | 42.53                                                                  | 54,056                                   |
| 22 May 2023                                 | 25 May 2023       | 1,729.36                                                                 | 166.72                                                                   | 462.47                                                                 | 41,317                                   |
| 29 May 2023                                 | 02 June 2023      | 2,594.06                                                                 | 512.50                                                                   | 0.00                                                                   | 59,275                                   |
| 05 June 2023                                | 09 June 2023      | 2,952.81                                                                 | 247.81                                                                   | 0.66                                                                   | 43,593                                   |
| 12 June 2023                                | 16 June 2023      | 4,913.04                                                                 | 329.10                                                                   | 0.26                                                                   | 57,968                                   |
| 19 June 2023                                | 23 June 2023      | 3,836.11                                                                 | 635.29                                                                   | 0.00                                                                   | 44,524                                   |
| 26 June 2023                                | 30 June 2023      | 3,449.24                                                                 | 371.19                                                                   | 30.60                                                                  | 45,598                                   |
| 03 July 2023                                | 07 July 2023      | 4,285.29                                                                 | 643.91                                                                   | 8.00                                                                   | 46,850                                   |
| 10 July 2023                                | 14 July 2023      | 4,025.36                                                                 | 151.55                                                                   | 0.00                                                                   | 56,806                                   |
| 17 July 2023                                | 21 July 2023      | 3,229.24                                                                 | 153.80                                                                   | 0.00                                                                   | 50,976                                   |
| 24 July 2023                                | 28 July 2023      | 3,520.36                                                                 | 394.77                                                                   | 0.00                                                                   | 46,958                                   |
| 31 July 2023                                | 04 August 2023    | 2,989.08                                                                 | 236.65                                                                   | 2.00                                                                   | 44,356                                   |
| 07 August 2023                              | 11 August 2023    | 4,586.18                                                                 | 288.48                                                                   | 0.86                                                                   | 47,783                                   |
| 14 August 2023                              | 18 August 2023    | 2,333.22                                                                 | 248.19                                                                   | 0.00                                                                   | 47,179                                   |
| 21 August 2023                              | 25 August 2023    | 2,774.09                                                                 | 511.50                                                                   | 10.00                                                                  | 43,909                                   |
| 28 August 2023                              | 01 September 2023 | 3,531.97                                                                 | 161.70                                                                   | 84.00                                                                  | 40,178                                   |
| 04 September 2023                           | 08 September 2023 | 3,367.58                                                                 | 222.75                                                                   | 5.10                                                                   | 43,998                                   |
| 11 September 2023                           | 15 September 2023 | 6,062.08                                                                 | 707.33                                                                   | 9.37                                                                   | 42,595                                   |
| 18 September 2023                           | 22 September 2023 | 3,390.48                                                                 | 272.17                                                                   | 0.00                                                                   | 43,521                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 49,665                                           | 20,073                                                                   | 29,592                                                                      | 1,225                                                          |
| 03 April 2023             | 06 April 2023     | 33,648                                           | 14,483                                                                   | 19,166                                                                      | 452                                                            |
| 11 April 2023             | 14 April 2023     | 47,251                                           | 19,698                                                                   | 27,553                                                                      | 823                                                            |
| 17 April 2023             | 21 April 2023     | 47,293                                           | 18,457                                                                   | 28,837                                                                      | 998                                                            |
| 24 April 2023             | 28 April 2023     | 52,340                                           | 20,884                                                                   | 31,456                                                                      | 1,895                                                          |
| 02 May 2023               | 05 May 2023       | 38,137                                           | 15,767                                                                   | 22,370                                                                      | 599                                                            |
| 08 May 2023               | 12 May 2023       | 44,463                                           | 18,004                                                                   | 26,459                                                                      | 1,195                                                          |
| 15 May 2023               | 19 May 2023       | 54,056                                           | 23,908                                                                   | 30,149                                                                      | 1,774                                                          |
| 22 May 2023               | 25 May 2023       | 41,317                                           | 17,275                                                                   | 24,043                                                                      | 927                                                            |
| 29 May 2023               | 02 June 2023      | 59,275                                           | 25,932                                                                   | 33,343                                                                      | 1,453                                                          |
| 05 June 2023              | 09 June 2023      | 43,593                                           | 17,201                                                                   | 26,392                                                                      | 1,454                                                          |
| 12 June 2023              | 16 June 2023      | 57,968                                           | 26,150                                                                   | 31,818                                                                      | 1,050                                                          |
| 19 June 2023              | 23 June 2023      | 44,524                                           | 19,447                                                                   | 25,077                                                                      | 632                                                            |
| 26 June 2023              | 30 June 2023      | 45,598                                           | 19,493                                                                   | 26,105                                                                      | 1,836                                                          |
| 03 July 2023              | 07 July 2023      | 46,850                                           | 19,296                                                                   | 27,554                                                                      | 1,417                                                          |
| 10 July 2023              | 14 July 2023      | 56,806                                           | 24,481                                                                   | 32,326                                                                      | 1,665                                                          |
| 17 July 2023              | 21 July 2023      | 50,976                                           | 20,870                                                                   | 30,106                                                                      | 1,724                                                          |
| 24 July 2023              | 28 July 2023      | 46,958                                           | 18,165                                                                   | 28,794                                                                      | 1,711                                                          |
| 31 July 2023              | 04 August 2023    | 44,356                                           | 17,154                                                                   | 27,203                                                                      | 1,601                                                          |
| 07 August 2023            | 11 August 2023    | 47,783                                           | 18,166                                                                   | 29,617                                                                      | 1,505                                                          |
| 14 August 2023            | 18 August 2023    | 47,179                                           | 18,033                                                                   | 29,146                                                                      | 1,614                                                          |
| 21 August 2023            | 25 August 2023    | 43,909                                           | 17,588                                                                   | 26,321                                                                      | 1,674                                                          |
| 28 August 2023            | 01 September 2023 | 40,178                                           | 14,672                                                                   | 25,507                                                                      | 1,778                                                          |
| 04 September 2023         | 08 September 2023 | 43,998                                           | 16,727                                                                   | 27,271                                                                      | 1,789                                                          |
| 11 September 2023         | 15 September 2023 | 42,595                                           | 16,745                                                                   | 25,850                                                                      | 1,683                                                          |
| 18 September 2023         | 22 September 2023 | 43,521                                           | 17,119                                                                   | 26,402                                                                      | 1,692                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 4,215                                                          | 6,542                                                          | 22,024                                                         | 882                                                            |
| 03 April 2023             | 06 April 2023     | 3,075                                                          | 5,941                                                          | 17,300                                                         | 725                                                            |
| 11 April 2023             | 14 April 2023     | 3,805                                                          | 6,917                                                          | 22,185                                                         | 728                                                            |
| 17 April 2023             | 21 April 2023     | 2,924                                                          | 7,628                                                          | 20,757                                                         | 696                                                            |
| 24 April 2023             | 28 April 2023     | 3,614                                                          | 8,709                                                          | 21,666                                                         | 619                                                            |
| 02 May 2023               | 05 May 2023       | 3,132                                                          | 6,290                                                          | 15,361                                                         | 648                                                            |
| 08 May 2023               | 12 May 2023       | 3,691                                                          | 7,742                                                          | 16,741                                                         | 665                                                            |
| 15 May 2023               | 19 May 2023       | 2,855                                                          | 9,919                                                          | 21,997                                                         | 799                                                            |
| 22 May 2023               | 25 May 2023       | 1,929                                                          | 7,161                                                          | 18,668                                                         | 735                                                            |
| 29 May 2023               | 02 June 2023      | 2,696                                                          | 9,271                                                          | 25,433                                                         | 1,106                                                          |
| 05 June 2023              | 09 June 2023      | 2,906                                                          | 9,132                                                          | 15,421                                                         | 833                                                            |
| 12 June 2023              | 16 June 2023      | 3,333                                                          | 9,905                                                          | 26,887                                                         | 1,143                                                          |
| 19 June 2023              | 23 June 2023      | 3,157                                                          | 9,494                                                          | 17,150                                                         | 635                                                            |
| 26 June 2023              | 30 June 2023      | 1,689                                                          | 5,903                                                          | 20,555                                                         | 776                                                            |
| 03 July 2023              | 07 July 2023      | 3,130                                                          | 9,933                                                          | 18,844                                                         | 672                                                            |
| 10 July 2023              | 14 July 2023      | 3,794                                                          | 10,067                                                         | 21,947                                                         | 1,187                                                          |
| 17 July 2023              | 21 July 2023      | 2,382                                                          | 7,753                                                          | 22,535                                                         | 1,123                                                          |
| 24 July 2023              | 28 July 2023      | 3,199                                                          | 8,586                                                          | 17,773                                                         | 971                                                            |
| 31 July 2023              | 04 August 2023    | 3,687                                                          | 8,908                                                          | 15,075                                                         | 1,208                                                          |
| 07 August 2023            | 11 August 2023    | 2,989                                                          | 7,364                                                          | 19,486                                                         | 1,055                                                          |
| 14 August 2023            | 18 August 2023    | 2,663                                                          | 8,687                                                          | 16,417                                                         | 1,061                                                          |
| 21 August 2023            | 25 August 2023    | 2,627                                                          | 7,670                                                          | 16,053                                                         | 704                                                            |
| 28 August 2023            | 01 September 2023 | 2,325                                                          | 8,377                                                          | 15,082                                                         | 553                                                            |
| 04 September 2023         | 08 September 2023 | 2,436                                                          | 8,018                                                          | 17,980                                                         | 872                                                            |
| 11 September 2023         | 15 September 2023 | 2,268                                                          | 6,947                                                          | 16,708                                                         | 616                                                            |
| 18 September 2023         | 22 September 2023 | 2,862                                                          | 8,593                                                          | 15,958                                                         | 544                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 2,246                                                          | 11,807                                                         | 726                                                          | 48,049                                                              |
| 03 April 2023             | 06 April 2023     | 1,661                                                          | 3,947                                                          | 549                                                          | 32,965                                                              |
| 11 April 2023             | 14 April 2023     | 2,298                                                          | 9,876                                                          | 621                                                          | 45,864                                                              |
| 17 April 2023             | 21 April 2023     | 3,287                                                          | 10,163                                                         | 841                                                          | 45,660                                                              |
| 24 April 2023             | 28 April 2023     | 2,698                                                          | 12,169                                                         | 972                                                          | 50,828                                                              |
| 02 May 2023               | 05 May 2023       | 1,845                                                          | 9,774                                                          | 490                                                          | 37,147                                                              |
| 08 May 2023               | 12 May 2023       | 2,657                                                          | 11,193                                                         | 581                                                          | 42,882                                                              |
| 15 May 2023               | 19 May 2023       | 2,893                                                          | 13,309                                                         | 512                                                          | 52,346                                                              |
| 22 May 2023               | 25 May 2023       | 1,528                                                          | 9,685                                                          | 685                                                          | 39,876                                                              |
| 29 May 2023               | 02 June 2023      | 2,462                                                          | 15,955                                                         | 901                                                          | 56,452                                                              |
| 05 June 2023              | 09 June 2023      | 1,557                                                          | 11,625                                                         | 666                                                          | 40,980                                                              |
| 12 June 2023              | 16 June 2023      | 1,896                                                          | 12,917                                                         | 838                                                          | 53,643                                                              |
| 19 June 2023              | 23 June 2023      | 2,214                                                          | 10,576                                                         | 666                                                          | 42,326                                                              |
| 26 June 2023              | 30 June 2023      | 1,713                                                          | 12,540                                                         | 586                                                          | 43,950                                                              |
| 03 July 2023              | 07 July 2023      | 1,467                                                          | 10,835                                                         | 553                                                          | 45,122                                                              |
| 10 July 2023              | 14 July 2023      | 2,080                                                          | 15,305                                                         | 762                                                          | 54,818                                                              |
| 17 July 2023              | 21 July 2023      | 1,457                                                          | 13,447                                                         | 556                                                          | 49,275                                                              |
| 24 July 2023              | 28 July 2023      | 1,390                                                          | 12,873                                                         | 456                                                          | 45,619                                                              |
| 31 July 2023              | 04 August 2023    | 1,932                                                          | 11,681                                                         | 265                                                          | 42,948                                                              |
| 07 August 2023            | 11 August 2023    | 2,495                                                          | 12,561                                                         | 330                                                          | 46,000                                                              |
| 14 August 2023            | 18 August 2023    | 2,061                                                          | 14,396                                                         | 281                                                          | 45,386                                                              |
| 21 August 2023            | 25 August 2023    | 1,307                                                          | 13,263                                                         | 612                                                          | 42,132                                                              |
| 28 August 2023            | 01 September 2023 | 1,023                                                          | 10,479                                                         | 562                                                          | 37,447                                                              |
| 04 September 2023         | 08 September 2023 | 1,567                                                          | 10,878                                                         | 460                                                          | 40,604                                                              |
| 11 September 2023         | 15 September 2023 | 1,144                                                          | 12,686                                                         | 544                                                          | 38,396                                                              |
| 18 September 2023         | 22 September 2023 | 1,667                                                          | 11,805                                                         | 402                                                          | 41,107                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 1,090                                                               | 215                                                                 | 145                                                                  | 150                                                                |
| 03 April 2023             | 06 April 2023     | 339                                                                 | 130                                                                 | 66                                                                   | 137                                                                |
| 11 April 2023             | 14 April 2023     | 611                                                                 | 315                                                                 | 183                                                                  | 251                                                                |
| 17 April 2023             | 21 April 2023     | 851                                                                 | 368                                                                 | 135                                                                  | 263                                                                |
| 24 April 2023             | 28 April 2023     | 804                                                                 | 284                                                                 | 178                                                                  | 234                                                                |
| 02 May 2023               | 05 May 2023       | 608                                                                 | 175                                                                 | 77                                                                   | 127                                                                |
| 08 May 2023               | 12 May 2023       | 850                                                                 | 341                                                                 | 163                                                                  | 215                                                                |
| 15 May 2023               | 19 May 2023       | 917                                                                 | 417                                                                 | 134                                                                  | 211                                                                |
| 22 May 2023               | 25 May 2023       | 1,024                                                               | 196                                                                 | 74                                                                   | 127                                                                |
| 29 May 2023               | 02 June 2023      | 2,179                                                               | 308                                                                 | 166                                                                  | 146                                                                |
| 05 June 2023              | 09 June 2023      | 2,074                                                               | 228                                                                 | 111                                                                  | 174                                                                |
| 12 June 2023              | 16 June 2023      | 3,469                                                               | 364                                                                 | 218                                                                  | 254                                                                |
| 19 June 2023              | 23 June 2023      | 1,541                                                               | 288                                                                 | 111                                                                  | 221                                                                |
| 26 June 2023              | 30 June 2023      | 980                                                                 | 254                                                                 | 179                                                                  | 193                                                                |
| 03 July 2023              | 07 July 2023      | 968                                                                 | 340                                                                 | 132                                                                  | 239                                                                |
| 10 July 2023              | 14 July 2023      | 1,195                                                               | 415                                                                 | 125                                                                  | 236                                                                |
| 17 July 2023              | 21 July 2023      | 1,133                                                               | 234                                                                 | 111                                                                  | 204                                                                |
| 24 July 2023              | 28 July 2023      | 866                                                                 | 227                                                                 | 91                                                                   | 138                                                                |
| 31 July 2023              | 04 August 2023    | 886                                                                 | 204                                                                 | 102                                                                  | 196                                                                |
| 07 August 2023            | 11 August 2023    | 1,115                                                               | 277                                                                 | 106                                                                  | 275                                                                |
| 14 August 2023            | 18 August 2023    | 1,101                                                               | 309                                                                 | 159                                                                  | 200                                                                |
| 21 August 2023            | 25 August 2023    | 1,201                                                               | 247                                                                 | 107                                                                  | 170                                                                |
| 28 August 2023            | 01 September 2023 | 1,922                                                               | 265                                                                 | 159                                                                  | 301                                                                |
| 04 September 2023         | 08 September 2023 | 2,687                                                               | 298                                                                 | 148                                                                  | 231                                                                |
| 11 September 2023         | 15 September 2023 | 3,217                                                               | 328                                                                 | 199                                                                  | 333                                                                |
| 18 September 2023         | 22 September 2023 | 1,767                                                               | 223                                                                 | 219                                                                  | 175                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 27 March 2023             | 31 March 2023     | 17                                                                 | 1                                                                |
| 03 April 2023             | 06 April 2023     | 5                                                                  | 8                                                                |
| 11 April 2023             | 14 April 2023     | 24                                                                 | 4                                                                |
| 17 April 2023             | 21 April 2023     | 18                                                                 | 0                                                                |
| 24 April 2023             | 28 April 2023     | 11                                                                 | 2                                                                |
| 02 May 2023               | 05 May 2023       | 4                                                                  | 0                                                                |
| 08 May 2023               | 12 May 2023       | 13                                                                 | 0                                                                |
| 15 May 2023               | 19 May 2023       | 31                                                                 | 1                                                                |
| 22 May 2023               | 25 May 2023       | 17                                                                 | 4                                                                |
| 29 May 2023               | 02 June 2023      | 25                                                                 | 0                                                                |
| 05 June 2023              | 09 June 2023      | 24                                                                 | 2                                                                |
| 12 June 2023              | 16 June 2023      | 20                                                                 | 1                                                                |
| 19 June 2023              | 23 June 2023      | 38                                                                 | 0                                                                |
| 26 June 2023              | 30 June 2023      | 33                                                                 | 10                                                               |
| 03 July 2023              | 07 July 2023      | 50                                                                 | 1                                                                |
| 10 July 2023              | 14 July 2023      | 19                                                                 | 0                                                                |
| 17 July 2023              | 21 July 2023      | 20                                                                 | 0                                                                |
| 24 July 2023              | 28 July 2023      | 20                                                                 | 0                                                                |
| 31 July 2023              | 04 August 2023    | 19                                                                 | 2                                                                |
| 07 August 2023            | 11 August 2023    | 9                                                                  | 2                                                                |
| 14 August 2023            | 18 August 2023    | 25                                                                 | 0                                                                |
| 21 August 2023            | 25 August 2023    | 52                                                                 | 1                                                                |
| 28 August 2023            | 01 September 2023 | 82                                                                 | 2                                                                |
| 04 September 2023         | 08 September 2023 | 27                                                                 | 5                                                                |
| 11 September 2023         | 15 September 2023 | 115                                                                | 7                                                                |
| 18 September 2023         | 22 September 2023 | 30                                                                 | 0                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 25 September 2023         | 29 September 2023 | 316,506.46                         | 316,506.46                                           | 87,470.97                                                                | 229,035.50                                                                   |
| 03 October 2023           | 06 October 2023   | 191,819.42                         | 191,819.42                                           | 69,302.66                                                                | 122,516.76                                                                   |
| 09 October 2023           | 13 October 2023   | 220,494.61                         | 220,494.61                                           | 72,573.01                                                                | 147,921.61                                                                   |
| 16 October 2023           | 20 October 2023   | 232,172.08                         | 232,172.08                                           | 76,020.89                                                                | 156,151.19                                                                   |
| 23 October 2023           | 27 October 2023   | 242,614.34                         | 242,614.34                                           | 75,686.12                                                                | 166,928.22                                                                   |
| 30 October 2023           | 03 November 2023  | 268,174.98                         | 268,174.98                                           | 86,716.83                                                                | 181,458.15                                                                   |
| 06 November 2023          | 10 November 2023  | 294,385.65                         | 294,385.65                                           | 106,510.32                                                               | 187,875.33                                                                   |
| 13 November 2023          | 17 November 2023  | 334,943.82                         | 334,943.82                                           | 125,945.41                                                               | 208,998.42                                                                   |
| 20 November 2023          | 24 November 2023  | 333,452.34                         | 333,452.34                                           | 132,315.20                                                               | 201,137.14                                                                   |
| 27 November 2023          | 01 December 2023  | 328,529.10                         | 328,529.10                                           | 110,970.52                                                               | 217,558.58                                                                   |
| 04 December 2023          | 08 December 2023  | 308,804.07                         | 308,804.07                                           | 114,404.68                                                               | 194,399.39                                                                   |
| 11 December 2023          | 15 December 2023  | 341,556.40                         | 341,556.40                                           | 107,369.59                                                               | 234,186.81                                                                   |
| 18 December 2023          | 22 December 2023  | 263,802.06                         | 263,802.06                                           | 84,567.55                                                                | 179,234.51                                                                   |
| 27 December 2023          | 29 December 2023  | 176,056.81                         | 176,056.81                                           | 55,961.01                                                                | 120,095.81                                                                   |
| 02 January 2024           | 05 January 2024   | 239,618.54                         | 239,618.54                                           | 83,258.96                                                                | 156,359.57                                                                   |
| 08 January 2024           | 12 January 2024   | 316,453.12                         | 316,453.12                                           | 99,505.75                                                                | 216,947.37                                                                   |
| 15 January 2024           | 19 January 2024   | 385,001.26                         | 385,001.26                                           | 131,707.24                                                               | 253,294.02                                                                   |
| 22 January 2024           | 26 January 2024   | 291,846.44                         | 291,846.44                                           | 96,713.85                                                                | 195,132.58                                                                   |
| 29 January 2024           | 02 February 2024  | 277,258.05                         | 277,258.05                                           | 97,059.49                                                                | 180,198.56                                                                   |
| 05 February 2024          | 09 February 2024  | 245,075.67                         | 245,075.67                                           | 75,906.09                                                                | 169,169.58                                                                   |
| 14 February 2024          | 16 February 2024  | 130,576.87                         | 130,576.87                                           | 41,007.37                                                                | 89,569.50                                                                    |
| 19 February 2024          | 23 February 2024  | 287,644.16                         | 287,644.16                                           | 102,146.85                                                               | 185,497.31                                                                   |
| 26 February 2024          | 01 March 2024     | 425,868.14                         | 425,868.14                                           | 113,485.80                                                               | 312,382.34                                                                   |
| 04 March 2024             | 08 March 2024     | 282,981.94                         | 282,981.94                                           | 94,474.24                                                                | 188,507.70                                                                   |
| 11 March 2024             | 15 March 2024     | 302,681.77                         | 302,681.77                                           | 98,917.10                                                                | 203,764.67                                                                   |
| 18 March 2024             | 22 March 2024     | 335,946.02                         | 335,946.02                                           | 102,343.50                                                               | 233,602.52                                                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 25 September 2023         | 29 September 2023 | 32,897.87                                                            | 7,162.21                                                             | 43,122.07                                                            | 73,367.87                                                            |
| 03 October 2023           | 06 October 2023   | 4,045.01                                                             | 6,968.76                                                             | 31,146.22                                                            | 57,253.77                                                            |
| 09 October 2023           | 13 October 2023   | 22,959.48                                                            | 8,251.22                                                             | 37,549.83                                                            | 62,721.29                                                            |
| 16 October 2023           | 20 October 2023   | 22,389.01                                                            | 6,990.14                                                             | 41,113.90                                                            | 65,158.36                                                            |
| 23 October 2023           | 27 October 2023   | 30,009.59                                                            | 8,208.18                                                             | 29,164.15                                                            | 75,427.87                                                            |
| 30 October 2023           | 03 November 2023  | 20,190.37                                                            | 9,129.30                                                             | 45,029.66                                                            | 104,434.09                                                           |
| 06 November 2023          | 10 November 2023  | 32,041.13                                                            | 10,227.25                                                            | 47,071.38                                                            | 105,082.23                                                           |
| 13 November 2023          | 17 November 2023  | 18,551.65                                                            | 10,549.77                                                            | 42,453.92                                                            | 105,200.93                                                           |
| 20 November 2023          | 24 November 2023  | 25,934.11                                                            | 12,441.96                                                            | 44,660.48                                                            | 100,381.42                                                           |
| 27 November 2023          | 01 December 2023  | 31,779.50                                                            | 10,984.00                                                            | 46,888.79                                                            | 110,034.49                                                           |
| 04 December 2023          | 08 December 2023  | 17,788.53                                                            | 9,646.69                                                             | 38,305.08                                                            | 115,243.54                                                           |
| 11 December 2023          | 15 December 2023  | 28,288.26                                                            | 13,793.34                                                            | 41,520.92                                                            | 114,289.72                                                           |
| 18 December 2023          | 22 December 2023  | 17,227.96                                                            | 9,551.92                                                             | 38,599.36                                                            | 72,040.36                                                            |
| 27 December 2023          | 29 December 2023  | 9,313.58                                                             | 2,268.17                                                             | 28,172.07                                                            | 33,938.21                                                            |
| 02 January 2024           | 05 January 2024   | 34,673.51                                                            | 5,408.07                                                             | 27,546.04                                                            | 51,855.47                                                            |
| 08 January 2024           | 12 January 2024   | 39,682.07                                                            | 11,763.58                                                            | 45,212.12                                                            | 91,497.88                                                            |
| 15 January 2024           | 19 January 2024   | 22,710.47                                                            | 9,134.03                                                             | 56,232.42                                                            | 95,969.49                                                            |
| 22 January 2024           | 26 January 2024   | 26,642.50                                                            | 11,980.13                                                            | 41,400.17                                                            | 82,779.68                                                            |
| 29 January 2024           | 02 February 2024  | 22,486.46                                                            | 9,248.51                                                             | 43,758.42                                                            | 96,519.84                                                            |
| 05 February 2024          | 09 February 2024  | 20,005.81                                                            | 8,561.63                                                             | 39,241.88                                                            | 98,759.22                                                            |
| 14 February 2024          | 16 February 2024  | 1,011.39                                                             | 8,045.02                                                             | 25,077.10                                                            | 46,871.46                                                            |
| 19 February 2024          | 23 February 2024  | 25,899.02                                                            | 10,708.53                                                            | 42,417.26                                                            | 87,851.16                                                            |
| 26 February 2024          | 01 March 2024     | 23,861.73                                                            | 10,606.30                                                            | 63,546.47                                                            | 194,579.82                                                           |
| 04 March 2024             | 08 March 2024     | 18,155.87                                                            | 10,600.97                                                            | 45,956.08                                                            | 81,805.51                                                            |
| 11 March 2024             | 15 March 2024     | 19,399.29                                                            | 9,242.83                                                             | 41,107.89                                                            | 100,535.60                                                           |
| 18 March 2024             | 22 March 2024     | 33,695.81                                                            | 11,715.37                                                            | 57,144.41                                                            | 90,085.02                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 2,110.72                                                             | 5,658.04                                                             | 144,313.86                                                           | 7,873.84                                                             |
| 03 October 2023           | 06 October 2023   | 2,523.36                                                             | 2,875.41                                                             | 78,785.19                                                            | 8,221.70                                                             |
| 09 October 2023           | 13 October 2023   | 4,732.09                                                             | 3,320.57                                                             | 78,108.97                                                            | 2,851.16                                                             |
| 16 October 2023           | 20 October 2023   | 3,075.55                                                             | 3,719.06                                                             | 84,767.16                                                            | 4,958.91                                                             |
| 23 October 2023           | 27 October 2023   | 2,021.47                                                             | 4,403.41                                                             | 89,141.09                                                            | 4,238.60                                                             |
| 30 October 2023           | 03 November 2023  | 2,137.77                                                             | 3,538.93                                                             | 78,405.44                                                            | 5,309.42                                                             |
| 06 November 2023          | 10 November 2023  | 2,210.16                                                             | 5,268.37                                                             | 88,696.03                                                            | 3,789.11                                                             |
| 13 November 2023          | 17 November 2023  | 2,975.45                                                             | 4,514.79                                                             | 144,149.36                                                           | 6,547.95                                                             |
| 20 November 2023          | 24 November 2023  | 3,751.90                                                             | 5,781.79                                                             | 135,700.20                                                           | 4,800.48                                                             |
| 27 November 2023          | 01 December 2023  | 5,393.05                                                             | 9,137.82                                                             | 103,939.15                                                           | 10,372.30                                                            |
| 04 December 2023          | 08 December 2023  | 3,981.06                                                             | 5,634.35                                                             | 111,132.96                                                           | 7,071.85                                                             |
| 11 December 2023          | 15 December 2023  | 2,894.65                                                             | 6,231.18                                                             | 130,276.55                                                           | 4,261.78                                                             |
| 18 December 2023          | 22 December 2023  | 4,133.53                                                             | 3,569.00                                                             | 115,811.90                                                           | 2,868.04                                                             |
| 27 December 2023          | 29 December 2023  | 2,298.18                                                             | 1,495.33                                                             | 95,336.27                                                            | 3,235.00                                                             |
| 02 January 2024           | 05 January 2024   | 3,499.36                                                             | 3,099.24                                                             | 110,355.68                                                           | 3,181.17                                                             |
| 08 January 2024           | 12 January 2024   | 2,665.51                                                             | 5,068.24                                                             | 109,546.89                                                           | 11,016.83                                                            |
| 15 January 2024           | 19 January 2024   | 2,747.37                                                             | 4,298.76                                                             | 186,214.74                                                           | 7,693.97                                                             |
| 22 January 2024           | 26 January 2024   | 3,361.85                                                             | 6,830.82                                                             | 110,807.22                                                           | 8,044.08                                                             |
| 29 January 2024           | 02 February 2024  | 3,080.16                                                             | 4,824.81                                                             | 93,523.21                                                            | 3,816.64                                                             |
| 05 February 2024          | 09 February 2024  | 3,482.31                                                             | 5,216.62                                                             | 60,319.11                                                            | 9,489.09                                                             |
| 14 February 2024          | 16 February 2024  | 2,251.19                                                             | 3,668.69                                                             | 39,552.21                                                            | 4,099.80                                                             |
| 19 February 2024          | 23 February 2024  | 3,753.12                                                             | 7,413.30                                                             | 100,567.47                                                           | 9,034.29                                                             |
| 26 February 2024          | 01 March 2024     | 7,058.17                                                             | 7,244.91                                                             | 112,001.95                                                           | 6,968.79                                                             |
| 04 March 2024             | 08 March 2024     | 4,916.88                                                             | 4,681.82                                                             | 107,649.98                                                           | 9,214.83                                                             |
| 11 March 2024             | 15 March 2024     | 6,696.95                                                             | 4,871.76                                                             | 113,289.83                                                           | 7,537.61                                                             |
| 18 March 2024             | 22 March 2024     | 4,785.91                                                             | 6,307.06                                                             | 125,100.58                                                           | 7,111.85                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|-------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To                | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 25 September 2023         | 29 September 2023 | 277,624.80                                                                 | 25,187.15                                                                  | 7,872.43                                                                   | 2,149.12                                                                       |
| 03 October 2023           | 06 October 2023   | 171,791.70                                                                 | 9,496.69                                                                   | 3,945.97                                                                   | 2,902.00                                                                       |
| 09 October 2023           | 13 October 2023   | 189,111.06                                                                 | 21,157.54                                                                  | 3,117.84                                                                   | 4,441.07                                                                       |
| 16 October 2023           | 20 October 2023   | 199,627.46                                                                 | 19,570.17                                                                  | 5,871.42                                                                   | 2,414.31                                                                       |
| 23 October 2023           | 27 October 2023   | 215,112.81                                                                 | 16,297.87                                                                  | 5,281.52                                                                   | 1,981.40                                                                       |
| 30 October 2023           | 03 November 2023  | 239,768.35                                                                 | 21,270.84                                                                  | 3,921.94                                                                   | 1,498.74                                                                       |
| 06 November 2023          | 10 November 2023  | 262,627.14                                                                 | 21,402.44                                                                  | 5,598.75                                                                   | 2,918.22                                                                       |
| 13 November 2023          | 17 November 2023  | 294,458.76                                                                 | 26,919.99                                                                  | 4,993.66                                                                   | 3,417.49                                                                       |
| 20 November 2023          | 24 November 2023  | 289,262.03                                                                 | 28,707.22                                                                  | 9,258.93                                                                   | 2,654.15                                                                       |
| 27 November 2023          | 01 December 2023  | 290,126.66                                                                 | 27,555.72                                                                  | 6,809.50                                                                   | 1,247.46                                                                       |
| 04 December 2023          | 08 December 2023  | 253,001.77                                                                 | 38,793.65                                                                  | 6,678.59                                                                   | 5,711.86                                                                       |
| 11 December 2023          | 15 December 2023  | 278,093.25                                                                 | 48,454.79                                                                  | 7,553.01                                                                   | 3,673.64                                                                       |
| 18 December 2023          | 22 December 2023  | 226,556.18                                                                 | 24,780.99                                                                  | 6,614.87                                                                   | 1,927.09                                                                       |
| 27 December 2023          | 29 December 2023  | 165,217.67                                                                 | 7,188.67                                                                   | 1,754.73                                                                   | 1,029.88                                                                       |
| 02 January 2024           | 05 January 2024   | 199,339.49                                                                 | 17,098.69                                                                  | 8,865.99                                                                   | 7,361.62                                                                       |
| 08 January 2024           | 12 January 2024   | 260,186.75                                                                 | 25,270.00                                                                  | 23,238.98                                                                  | 3,347.03                                                                       |
| 15 January 2024           | 19 January 2024   | 320,729.99                                                                 | 37,529.03                                                                  | 16,639.74                                                                  | 5,391.78                                                                       |
| 22 January 2024           | 26 January 2024   | 249,526.19                                                                 | 23,631.51                                                                  | 9,500.93                                                                   | 5,446.35                                                                       |
| 29 January 2024           | 02 February 2024  | 238,557.46                                                                 | 24,800.86                                                                  | 5,150.67                                                                   | 5,510.37                                                                       |
| 05 February 2024          | 09 February 2024  | 213,012.97                                                                 | 18,184.38                                                                  | 5,649.70                                                                   | 3,461.69                                                                       |
| 14 February 2024          | 16 February 2024  | 117,893.91                                                                 | 7,622.34                                                                   | 2,216.12                                                                   | 1,660.76                                                                       |
| 19 February 2024          | 23 February 2024  | 242,976.32                                                                 | 27,246.13                                                                  | 8,378.91                                                                   | 3,914.72                                                                       |
| 26 February 2024          | 01 March 2024     | 369,439.09                                                                 | 39,220.51                                                                  | 9,105.71                                                                   | 4,040.53                                                                       |
| 04 March 2024             | 08 March 2024     | 218,978.75                                                                 | 40,221.20                                                                  | 7,911.12                                                                   | 6,652.25                                                                       |
| 11 March 2024             | 15 March 2024     | 235,541.16                                                                 | 46,881.33                                                                  | 10,237.63                                                                  | 6,270.89                                                                       |
| 18 March 2024             | 22 March 2024     | 275,487.98                                                                 | 36,709.75                                                                  | 12,928.99                                                                  | 5,050.49                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 25 September 2023                           | 29 September 2023 | 3,401.86                                                                 | 210.01                                                                   | 61.09                                                                  | 42,481                                   |
| 03 October 2023                             | 06 October 2023   | 3,288.12                                                                 | 364.93                                                                   | 30.00                                                                  | 41,121                                   |
| 09 October 2023                             | 13 October 2023   | 2,526.76                                                                 | 140.34                                                                   | 0.00                                                                   | 45,363                                   |
| 16 October 2023                             | 20 October 2023   | 4,338.95                                                                 | 334.95                                                                   | 14.80                                                                  | 48,795                                   |
| 23 October 2023                             | 27 October 2023   | 3,839.41                                                                 | 76.33                                                                    | 25.00                                                                  | 44,530                                   |
| 30 October 2023                             | 03 November 2023  | 1,540.88                                                                 | 89.73                                                                    | 84.50                                                                  | 51,468                                   |
| 06 November 2023                            | 10 November 2023  | 1,749.71                                                                 | 79.40                                                                    | 10.00                                                                  | 67,045                                   |
| 13 November 2023                            | 17 November 2023  | 4,605.32                                                                 | 548.61                                                                   | 0.00                                                                   | 64,086                                   |
| 20 November 2023                            | 24 November 2023  | 3,230.83                                                                 | 339.17                                                                   | 0.00                                                                   | 61,728                                   |
| 27 November 2023                            | 01 December 2023  | 2,031.92                                                                 | 131.83                                                                   | 626.01                                                                 | 58,253                                   |
| 04 December 2023                            | 08 December 2023  | 3,771.83                                                                 | 846.37                                                                   | 0.00                                                                   | 54,154                                   |
| 11 December 2023                            | 15 December 2023  | 3,622.78                                                                 | 101.36                                                                   | 57.55                                                                  | 53,986                                   |
| 18 December 2023                            | 22 December 2023  | 3,774.98                                                                 | 147.94                                                                   | 0.00                                                                   | 42,365                                   |
| 27 December 2023                            | 29 December 2023  | 835.05                                                                   | 0.83                                                                     | 30.00                                                                  | 29,603                                   |
| 02 January 2024                             | 05 January 2024   | 6,527.24                                                                 | 269.42                                                                   | 156.10                                                                 | 38,555                                   |
| 08 January 2024                             | 12 January 2024   | 3,941.49                                                                 | 420.20                                                                   | 48.66                                                                  | 51,213                                   |
| 15 January 2024                             | 19 January 2024   | 4,099.89                                                                 | 369.83                                                                   | 241.01                                                                 | 73,601                                   |
| 22 January 2024                             | 26 January 2024   | 3,487.24                                                                 | 254.23                                                                   | 0.00                                                                   | 50,438                                   |
| 29 January 2024                             | 02 February 2024  | 2,872.17                                                                 | 273.59                                                                   | 92.92                                                                  | 51,242                                   |
| 05 February 2024                            | 09 February 2024  | 4,600.96                                                                 | 140.97                                                                   | 25.00                                                                  | 43,590                                   |
| 14 February 2024                            | 16 February 2024  | 988.68                                                                   | 195.05                                                                   | 0.00                                                                   | 29,106                                   |
| 19 February 2024                            | 23 February 2024  | 4,706.28                                                                 | 421.79                                                                   | 0.00                                                                   | 49,261                                   |
| 26 February 2024                            | 01 March 2024     | 3,779.53                                                                 | 282.42                                                                   | 0.35                                                                   | 48,442                                   |
| 04 March 2024                               | 08 March 2024     | 8,771.38                                                                 | 446.04                                                                   | 1.20                                                                   | 47,947                                   |
| 11 March 2024                               | 15 March 2024     | 3,578.40                                                                 | 167.86                                                                   | 4.50                                                                   | 54,865                                   |
| 18 March 2024                               | 22 March 2024     | 5,167.57                                                                 | 508.24                                                                   | 93.00                                                                  | 63,087                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 42,481                                           | 16,711                                                                   | 25,770                                                                      | 1,667                                                          |
| 03 October 2023           | 06 October 2023   | 41,121                                           | 17,461                                                                   | 23,660                                                                      | 320                                                            |
| 09 October 2023           | 13 October 2023   | 45,363                                           | 18,029                                                                   | 27,335                                                                      | 1,267                                                          |
| 16 October 2023           | 20 October 2023   | 48,795                                           | 20,720                                                                   | 28,076                                                                      | 1,396                                                          |
| 23 October 2023           | 27 October 2023   | 44,530                                           | 19,226                                                                   | 25,305                                                                      | 1,424                                                          |
| 30 October 2023           | 03 November 2023  | 51,468                                           | 22,504                                                                   | 28,965                                                                      | 1,409                                                          |
| 06 November 2023          | 10 November 2023  | 67,045                                           | 28,891                                                                   | 38,154                                                                      | 2,164                                                          |
| 13 November 2023          | 17 November 2023  | 64,086                                           | 27,010                                                                   | 37,076                                                                      | 1,364                                                          |
| 20 November 2023          | 24 November 2023  | 61,728                                           | 26,470                                                                   | 35,259                                                                      | 1,607                                                          |
| 27 November 2023          | 01 December 2023  | 58,253                                           | 24,489                                                                   | 33,764                                                                      | 1,925                                                          |
| 04 December 2023          | 08 December 2023  | 54,154                                           | 22,186                                                                   | 31,968                                                                      | 1,441                                                          |
| 11 December 2023          | 15 December 2023  | 53,986                                           | 21,417                                                                   | 32,569                                                                      | 1,607                                                          |
| 18 December 2023          | 22 December 2023  | 42,365                                           | 16,191                                                                   | 26,174                                                                      | 927                                                            |
| 27 December 2023          | 29 December 2023  | 29,603                                           | 12,328                                                                   | 17,276                                                                      | 570                                                            |
| 02 January 2024           | 05 January 2024   | 38,555                                           | 15,719                                                                   | 22,836                                                                      | 1,205                                                          |
| 08 January 2024           | 12 January 2024   | 51,213                                           | 21,421                                                                   | 29,793                                                                      | 1,483                                                          |
| 15 January 2024           | 19 January 2024   | 73,601                                           | 31,912                                                                   | 41,690                                                                      | 1,208                                                          |
| 22 January 2024           | 26 January 2024   | 50,438                                           | 20,792                                                                   | 29,646                                                                      | 1,369                                                          |
| 29 January 2024           | 02 February 2024  | 51,242                                           | 21,139                                                                   | 30,104                                                                      | 1,275                                                          |
| 05 February 2024          | 09 February 2024  | 43,590                                           | 18,400                                                                   | 25,190                                                                      | 1,085                                                          |
| 14 February 2024          | 16 February 2024  | 29,106                                           | 11,337                                                                   | 17,769                                                                      | 113                                                            |
| 19 February 2024          | 23 February 2024  | 49,261                                           | 21,112                                                                   | 28,149                                                                      | 1,478                                                          |
| 26 February 2024          | 01 March 2024     | 48,442                                           | 19,874                                                                   | 28,568                                                                      | 1,454                                                          |
| 04 March 2024             | 08 March 2024     | 47,947                                           | 18,699                                                                   | 29,248                                                                      | 1,222                                                          |
| 11 March 2024             | 15 March 2024     | 54,865                                           | 21,265                                                                   | 33,600                                                                      | 1,401                                                          |
| 18 March 2024             | 22 March 2024     | 63,087                                           | 24,725                                                                   | 38,363                                                                      | 1,942                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 2,692                                                          | 7,697                                                          | 16,864                                                         | 562                                                            |
| 03 October 2023           | 06 October 2023   | 3,290                                                          | 7,664                                                          | 16,399                                                         | 762                                                            |
| 09 October 2023           | 13 October 2023   | 3,251                                                          | 8,305                                                          | 16,968                                                         | 1,677                                                          |
| 16 October 2023           | 20 October 2023   | 3,048                                                          | 9,434                                                          | 19,329                                                         | 828                                                            |
| 23 October 2023           | 27 October 2023   | 3,476                                                          | 5,900                                                          | 19,794                                                         | 464                                                            |
| 30 October 2023           | 03 November 2023  | 4,122                                                          | 10,795                                                         | 20,344                                                         | 709                                                            |
| 06 November 2023          | 10 November 2023  | 4,411                                                          | 10,987                                                         | 32,290                                                         | 695                                                            |
| 13 November 2023          | 17 November 2023  | 3,661                                                          | 9,372                                                          | 24,682                                                         | 787                                                            |
| 20 November 2023          | 24 November 2023  | 4,459                                                          | 7,636                                                          | 22,504                                                         | 784                                                            |
| 27 November 2023          | 01 December 2023  | 3,669                                                          | 9,238                                                          | 24,034                                                         | 909                                                            |
| 04 December 2023          | 08 December 2023  | 3,398                                                          | 8,670                                                          | 23,446                                                         | 758                                                            |
| 11 December 2023          | 15 December 2023  | 3,537                                                          | 9,445                                                          | 21,665                                                         | 678                                                            |
| 18 December 2023          | 22 December 2023  | 2,925                                                          | 8,715                                                          | 14,971                                                         | 747                                                            |
| 27 December 2023          | 29 December 2023  | 1,061                                                          | 4,060                                                          | 10,903                                                         | 500                                                            |
| 02 January 2024           | 05 January 2024   | 2,236                                                          | 7,709                                                          | 12,248                                                         | 737                                                            |
| 08 January 2024           | 12 January 2024   | 3,364                                                          | 11,445                                                         | 17,823                                                         | 812                                                            |
| 15 January 2024           | 19 January 2024   | 3,288                                                          | 15,276                                                         | 24,848                                                         | 706                                                            |
| 22 January 2024           | 26 January 2024   | 3,842                                                          | 8,538                                                          | 16,520                                                         | 691                                                            |
| 29 January 2024           | 02 February 2024  | 3,903                                                          | 9,688                                                          | 17,127                                                         | 652                                                            |
| 05 February 2024          | 09 February 2024  | 2,971                                                          | 8,407                                                          | 17,496                                                         | 981                                                            |
| 14 February 2024          | 16 February 2024  | 3,495                                                          | 6,036                                                          | 10,666                                                         | 642                                                            |
| 19 February 2024          | 23 February 2024  | 3,497                                                          | 9,321                                                          | 16,794                                                         | 1,050                                                          |
| 26 February 2024          | 01 March 2024     | 3,320                                                          | 9,460                                                          | 15,564                                                         | 1,277                                                          |
| 04 March 2024             | 08 March 2024     | 3,530                                                          | 9,397                                                          | 14,742                                                         | 1,122                                                          |
| 11 March 2024             | 15 March 2024     | 2,710                                                          | 11,023                                                         | 19,529                                                         | 1,657                                                          |
| 18 March 2024             | 22 March 2024     | 4,096                                                          | 12,562                                                         | 20,988                                                         | 907                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 1,554                                                          | 11,122                                                         | 325                                                          | 40,656                                                              |
| 03 October 2023           | 06 October 2023   | 1,274                                                          | 10,913                                                         | 501                                                          | 39,924                                                              |
| 09 October 2023           | 13 October 2023   | 1,549                                                          | 12,087                                                         | 262                                                          | 44,107                                                              |
| 16 October 2023           | 20 October 2023   | 1,321                                                          | 13,084                                                         | 358                                                          | 47,152                                                              |
| 23 October 2023           | 27 October 2023   | 1,288                                                          | 11,870                                                         | 316                                                          | 43,333                                                              |
| 30 October 2023           | 03 November 2023  | 1,322                                                          | 12,345                                                         | 424                                                          | 50,203                                                              |
| 06 November 2023          | 10 November 2023  | 2,032                                                          | 14,119                                                         | 348                                                          | 65,448                                                              |
| 13 November 2023          | 17 November 2023  | 1,884                                                          | 21,875                                                         | 462                                                          | 62,097                                                              |
| 20 November 2023          | 24 November 2023  | 1,869                                                          | 22,603                                                         | 268                                                          | 59,585                                                              |
| 27 November 2023          | 01 December 2023  | 1,960                                                          | 16,070                                                         | 450                                                          | 55,868                                                              |
| 04 December 2023          | 08 December 2023  | 1,504                                                          | 14,582                                                         | 357                                                          | 50,659                                                              |
| 11 December 2023          | 15 December 2023  | 1,728                                                          | 14,914                                                         | 414                                                          | 48,453                                                              |
| 18 December 2023          | 22 December 2023  | 1,777                                                          | 11,967                                                         | 337                                                          | 39,342                                                              |
| 27 December 2023          | 29 December 2023  | 627                                                            | 11,627                                                         | 257                                                          | 28,985                                                              |
| 02 January 2024           | 05 January 2024   | 1,306                                                          | 12,915                                                         | 200                                                          | 37,153                                                              |
| 08 January 2024           | 12 January 2024   | 2,367                                                          | 13,515                                                         | 406                                                          | 49,544                                                              |
| 15 January 2024           | 19 January 2024   | 2,214                                                          | 25,681                                                         | 382                                                          | 71,122                                                              |
| 22 January 2024           | 26 January 2024   | 2,874                                                          | 16,252                                                         | 354                                                          | 48,077                                                              |
| 29 January 2024           | 02 February 2024  | 2,257                                                          | 16,070                                                         | 272                                                          | 49,789                                                              |
| 05 February 2024          | 09 February 2024  | 2,016                                                          | 9,877                                                          | 758                                                          | 42,125                                                              |
| 14 February 2024          | 16 February 2024  | 1,347                                                          | 6,503                                                          | 304                                                          | 28,408                                                              |
| 19 February 2024          | 23 February 2024  | 2,453                                                          | 14,233                                                         | 437                                                          | 47,280                                                              |
| 26 February 2024          | 01 March 2024     | 2,053                                                          | 14,869                                                         | 447                                                          | 45,615                                                              |
| 04 March 2024             | 08 March 2024     | 1,890                                                          | 15,607                                                         | 438                                                          | 43,835                                                              |
| 11 March 2024             | 15 March 2024     | 1,535                                                          | 16,600                                                         | 410                                                          | 48,908                                                              |
| 18 March 2024             | 22 March 2024     | 3,124                                                          | 19,049                                                         | 421                                                          | 57,922                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 1,217                                                               | 258                                                                 | 121                                                                  | 187                                                                |
| 03 October 2023           | 06 October 2023   | 538                                                                 | 234                                                                 | 117                                                                  | 222                                                                |
| 09 October 2023           | 13 October 2023   | 736                                                                 | 174                                                                 | 182                                                                  | 153                                                                |
| 16 October 2023           | 20 October 2023   | 974                                                                 | 337                                                                 | 115                                                                  | 193                                                                |
| 23 October 2023           | 27 October 2023   | 637                                                                 | 220                                                                 | 138                                                                  | 192                                                                |
| 30 October 2023           | 03 November 2023  | 868                                                                 | 169                                                                 | 85                                                                   | 130                                                                |
| 06 November 2023          | 10 November 2023  | 1,070                                                               | 218                                                                 | 130                                                                  | 165                                                                |
| 13 November 2023          | 17 November 2023  | 1,196                                                               | 266                                                                 | 170                                                                  | 317                                                                |
| 20 November 2023          | 24 November 2023  | 1,465                                                               | 327                                                                 | 106                                                                  | 231                                                                |
| 27 November 2023          | 01 December 2023  | 1,759                                                               | 333                                                                 | 81                                                                   | 174                                                                |
| 04 December 2023          | 08 December 2023  | 2,703                                                               | 296                                                                 | 212                                                                  | 252                                                                |
| 11 December 2023          | 15 December 2023  | 4,717                                                               | 326                                                                 | 162                                                                  | 301                                                                |
| 18 December 2023          | 22 December 2023  | 2,385                                                               | 292                                                                 | 101                                                                  | 232                                                                |
| 27 December 2023          | 29 December 2023  | 314                                                                 | 86                                                                  | 71                                                                   | 145                                                                |
| 02 January 2024           | 05 January 2024   | 826                                                                 | 180                                                                 | 168                                                                  | 207                                                                |
| 08 January 2024           | 12 January 2024   | 948                                                                 | 318                                                                 | 170                                                                  | 178                                                                |
| 15 January 2024           | 19 January 2024   | 1,499                                                               | 458                                                                 | 243                                                                  | 240                                                                |
| 22 January 2024           | 26 January 2024   | 1,549                                                               | 321                                                                 | 235                                                                  | 209                                                                |
| 29 January 2024           | 02 February 2024  | 855                                                                 | 189                                                                 | 222                                                                  | 156                                                                |
| 05 February 2024          | 09 February 2024  | 849                                                                 | 198                                                                 | 153                                                                  | 254                                                                |
| 14 February 2024          | 16 February 2024  | 372                                                                 | 131                                                                 | 110                                                                  | 75                                                                 |
| 19 February 2024          | 23 February 2024  | 1,076                                                               | 347                                                                 | 289                                                                  | 248                                                                |
| 26 February 2024          | 01 March 2024     | 2,149                                                               | 270                                                                 | 214                                                                  | 174                                                                |
| 04 March 2024             | 08 March 2024     | 3,187                                                               | 308                                                                 | 256                                                                  | 338                                                                |
| 11 March 2024             | 15 March 2024     | 5,152                                                               | 333                                                                 | 276                                                                  | 184                                                                |
| 18 March 2024             | 22 March 2024     | 4,161                                                               | 443                                                                 | 284                                                                  | 247                                                                |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 25 September 2023         | 29 September 2023 | 35                                                                 | 8                                                                |
| 03 October 2023           | 06 October 2023   | 87                                                                 | 1                                                                |
| 09 October 2023           | 13 October 2023   | 13                                                                 | 0                                                                |
| 16 October 2023           | 20 October 2023   | 23                                                                 | 2                                                                |
| 23 October 2023           | 27 October 2023   | 10                                                                 | 1                                                                |
| 30 October 2023           | 03 November 2023  | 10                                                                 | 4                                                                |
| 06 November 2023          | 10 November 2023  | 13                                                                 | 1                                                                |
| 13 November 2023          | 17 November 2023  | 41                                                                 | 0                                                                |
| 20 November 2023          | 24 November 2023  | 15                                                                 | 0                                                                |
| 27 November 2023          | 01 December 2023  | 36                                                                 | 3                                                                |
| 04 December 2023          | 08 December 2023  | 34                                                                 | 0                                                                |
| 11 December 2023          | 15 December 2023  | 22                                                                 | 6                                                                |
| 18 December 2023          | 22 December 2023  | 13                                                                 | 0                                                                |
| 27 December 2023          | 29 December 2023  | 2                                                                  | 1                                                                |
| 02 January 2024           | 05 January 2024   | 17                                                                 | 4                                                                |
| 08 January 2024           | 12 January 2024   | 37                                                                 | 19                                                               |
| 15 January 2024           | 19 January 2024   | 36                                                                 | 5                                                                |
| 22 January 2024           | 26 January 2024   | 48                                                                 | 0                                                                |
| 29 January 2024           | 02 February 2024  | 26                                                                 | 6                                                                |
| 05 February 2024          | 09 February 2024  | 10                                                                 | 1                                                                |
| 14 February 2024          | 16 February 2024  | 12                                                                 | 0                                                                |
| 19 February 2024          | 23 February 2024  | 22                                                                 | 0                                                                |
| 26 February 2024          | 01 March 2024     | 20                                                                 | 1                                                                |
| 04 March 2024             | 08 March 2024     | 21                                                                 | 3                                                                |
| 11 March 2024             | 15 March 2024     | 10                                                                 | 3                                                                |
| 18 March 2024             | 22 March 2024     | 26                                                                 | 5                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 25 March 2024             | 28 March 2024     | 316,498.03                         | 316,498.03                                           | 100,576.47                                                               | 215,921.56                                                                   |
| 02 April 2024             | 05 April 2024     | 227,555.06                         | 227,555.06                                           | 76,699.90                                                                | 150,855.16                                                                   |
| 08 April 2024             | 12 April 2024     | 255,458.74                         | 255,458.74                                           | 85,782.78                                                                | 169,675.97                                                                   |
| 15 April 2024             | 19 April 2024     | 334,070.65                         | 334,070.65                                           | 110,976.64                                                               | 223,094.01                                                                   |
| 22 April 2024             | 26 April 2024     | 319,673.96                         | 319,673.96                                           | 106,660.57                                                               | 213,013.39                                                                   |
| 29 April 2024             | 03 May 2024       | 228,014.07                         | 228,014.07                                           | 76,863.92                                                                | 151,150.15                                                                   |
| 06 May 2024               | 10 May 2024       | 227,331.00                         | 227,331.00                                           | 73,541.31                                                                | 153,789.69                                                                   |
| 13 May 2024               | 17 May 2024       | 263,753.50                         | 263,753.50                                           | 87,758.50                                                                | 175,995.01                                                                   |
| 20 May 2024               | 24 May 2024       | 236,081.71                         | 236,081.71                                           | 82,426.68                                                                | 153,655.03                                                                   |
| 27 May 2024               | 31 May 2024       | 339,212.84                         | 339,212.84                                           | 113,935.30                                                               | 225,277.54                                                                   |
| 03 June 2024              | 07 June 2024      | 358,265.12                         | 358,265.12                                           | 135,316.02                                                               | 222,949.10                                                                   |
| 11 June 2024              | 14 June 2024      | 289,081.81                         | 289,081.81                                           | 87,353.07                                                                | 201,728.74                                                                   |
| 17 June 2024              | 21 June 2024      | 255,093.22                         | 255,093.22                                           | 88,182.67                                                                | 166,910.55                                                                   |
| 24 June 2024              | 28 June 2024      | 346,952.10                         | 346,952.10                                           | 121,829.25                                                               | 225,122.85                                                                   |
| 02 July 2024              | 05 July 2024      | 261,102.81                         | 261,102.81                                           | 94,056.99                                                                | 167,045.82                                                                   |
| 08 July 2024              | 12 July 2024      | 375,894.78                         | 375,894.78                                           | 127,290.83                                                               | 248,603.96                                                                   |
| 15 July 2024              | 19 July 2024      | 352,298.19                         | 352,298.19                                           | 135,517.36                                                               | 216,780.82                                                                   |
| 22 July 2024              | 26 July 2024      | 324,740.67                         | 324,740.67                                           | 122,641.31                                                               | 202,099.36                                                                   |
| 29 July 2024              | 02 August 2024    | 400,862.30                         | 400,862.30                                           | 164,285.49                                                               | 236,576.81                                                                   |
| 05 August 2024            | 09 August 2024    | 532,947.51                         | 532,947.51                                           | 217,344.12                                                               | 315,603.39                                                                   |
| 12 August 2024            | 16 August 2024    | 396,786.10                         | 396,786.10                                           | 145,188.68                                                               | 251,597.42                                                                   |
| 19 August 2024            | 23 August 2024    | 388,445.88                         | 388,445.88                                           | 155,276.89                                                               | 233,168.99                                                                   |
| 26 August 2024            | 30 August 2024    | 466,922.31                         | 466,922.31                                           | 171,813.92                                                               | 295,108.39                                                                   |
| 02 September 2024         | 06 September 2024 | 455,100.38                         | 455,100.38                                           | 185,106.69                                                               | 269,993.68                                                                   |
| 09 September 2024         | 13 September 2024 | 465,907.76                         | 465,907.76                                           | 174,672.56                                                               | 291,235.21                                                                   |
| 16 September 2024         | 20 September 2024 | 296,889.72                         | 296,889.72                                           | 106,055.62                                                               | 190,834.10                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 25 March 2024             | 28 March 2024     | 35,158.81                                                            | 9,690.96                                                             | 54,714.19                                                            | 87,806.68                                                            |
| 02 April 2024             | 05 April 2024     | 16,094.55                                                            | 10,213.12                                                            | 35,390.86                                                            | 74,802.36                                                            |
| 08 April 2024             | 12 April 2024     | 22,743.89                                                            | 5,761.98                                                             | 30,631.54                                                            | 68,112.91                                                            |
| 15 April 2024             | 19 April 2024     | 31,556.32                                                            | 13,410.30                                                            | 43,575.72                                                            | 92,269.65                                                            |
| 22 April 2024             | 26 April 2024     | 26,431.13                                                            | 10,457.17                                                            | 49,065.14                                                            | 87,824.48                                                            |
| 29 April 2024             | 03 May 2024       | 24,535.04                                                            | 8,353.75                                                             | 29,948.19                                                            | 62,909.13                                                            |
| 06 May 2024               | 10 May 2024       | 24,144.00                                                            | 5,674.49                                                             | 38,309.74                                                            | 62,851.28                                                            |
| 13 May 2024               | 17 May 2024       | 24,592.43                                                            | 8,902.11                                                             | 34,948.70                                                            | 52,954.18                                                            |
| 20 May 2024               | 24 May 2024       | 29,472.08                                                            | 6,474.36                                                             | 28,118.60                                                            | 59,311.20                                                            |
| 27 May 2024               | 31 May 2024       | 28,782.97                                                            | 12,664.14                                                            | 53,915.86                                                            | 92,004.42                                                            |
| 03 June 2024              | 07 June 2024      | 24,243.01                                                            | 12,698.85                                                            | 82,490.46                                                            | 72,725.89                                                            |
| 11 June 2024              | 14 June 2024      | 21,358.33                                                            | 11,557.74                                                            | 42,943.27                                                            | 90,315.45                                                            |
| 17 June 2024              | 21 June 2024      | 30,697.53                                                            | 7,751.14                                                             | 34,626.25                                                            | 68,138.26                                                            |
| 24 June 2024              | 28 June 2024      | 31,399.58                                                            | 12,785.77                                                            | 60,685.34                                                            | 96,234.27                                                            |
| 02 July 2024              | 05 July 2024      | 21,583.70                                                            | 6,397.42                                                             | 31,715.90                                                            | 81,199.04                                                            |
| 08 July 2024              | 12 July 2024      | 41,099.80                                                            | 11,355.62                                                            | 45,724.82                                                            | 118,444.87                                                           |
| 15 July 2024              | 19 July 2024      | 28,528.11                                                            | 15,006.47                                                            | 44,470.38                                                            | 83,614.28                                                            |
| 22 July 2024              | 26 July 2024      | 28,960.30                                                            | 13,747.50                                                            | 63,664.97                                                            | 85,215.63                                                            |
| 29 July 2024              | 02 August 2024    | 31,287.09                                                            | 13,582.46                                                            | 51,839.21                                                            | 102,300.06                                                           |
| 05 August 2024            | 09 August 2024    | 43,653.46                                                            | 19,355.02                                                            | 71,427.19                                                            | 136,390.02                                                           |
| 12 August 2024            | 16 August 2024    | 36,925.90                                                            | 15,670.89                                                            | 48,138.15                                                            | 75,642.13                                                            |
| 19 August 2024            | 23 August 2024    | 38,768.22                                                            | 17,439.67                                                            | 47,709.44                                                            | 91,601.33                                                            |
| 26 August 2024            | 30 August 2024    | 37,856.87                                                            | 14,140.65                                                            | 78,698.55                                                            | 119,940.91                                                           |
| 02 September 2024         | 06 September 2024 | 26,830.61                                                            | 21,889.48                                                            | 61,520.99                                                            | 111,751.55                                                           |
| 09 September 2024         | 13 September 2024 | 25,959.99                                                            | 33,218.48                                                            | 63,541.25                                                            | 149,967.11                                                           |
| 16 September 2024         | 20 September 2024 | 12,936.82                                                            | 14,926.40                                                            | 58,607.44                                                            | 47,910.58                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 2,430.60                                                             | 3,539.66                                                             | 116,091.18                                                           | 7,065.95                                                             |
| 02 April 2024             | 05 April 2024     | 2,761.11                                                             | 4,217.14                                                             | 74,264.98                                                            | 9,810.93                                                             |
| 08 April 2024             | 12 April 2024     | 2,488.39                                                             | 3,937.33                                                             | 112,157.84                                                           | 9,624.85                                                             |
| 15 April 2024             | 19 April 2024     | 6,620.79                                                             | 6,615.84                                                             | 132,014.20                                                           | 8,007.83                                                             |
| 22 April 2024             | 26 April 2024     | 3,336.13                                                             | 4,945.97                                                             | 122,329.30                                                           | 15,284.64                                                            |
| 29 April 2024             | 03 May 2024       | 1,618.86                                                             | 4,849.17                                                             | 90,322.56                                                            | 5,477.37                                                             |
| 06 May 2024               | 10 May 2024       | 2,586.78                                                             | 3,714.97                                                             | 78,269.95                                                            | 11,779.78                                                            |
| 13 May 2024               | 17 May 2024       | 4,401.75                                                             | 4,246.29                                                             | 125,578.93                                                           | 8,129.11                                                             |
| 20 May 2024               | 24 May 2024       | 2,793.17                                                             | 6,308.55                                                             | 96,281.75                                                            | 7,322.00                                                             |
| 27 May 2024               | 31 May 2024       | 4,440.11                                                             | 6,019.70                                                             | 129,581.86                                                           | 11,803.78                                                            |
| 03 June 2024              | 07 June 2024      | 5,609.91                                                             | 8,058.02                                                             | 146,149.34                                                           | 6,289.63                                                             |
| 11 June 2024              | 14 June 2024      | 7,685.36                                                             | 2,991.04                                                             | 104,445.87                                                           | 7,784.76                                                             |
| 17 June 2024              | 21 June 2024      | 2,506.41                                                             | 4,102.81                                                             | 103,271.56                                                           | 3,999.26                                                             |
| 24 June 2024              | 28 June 2024      | 4,359.27                                                             | 4,687.81                                                             | 122,533.51                                                           | 14,266.56                                                            |
| 02 July 2024              | 05 July 2024      | 3,322.27                                                             | 3,182.46                                                             | 109,615.55                                                           | 4,086.48                                                             |
| 08 July 2024              | 12 July 2024      | 3,427.30                                                             | 3,649.28                                                             | 130,908.20                                                           | 21,284.88                                                            |
| 15 July 2024              | 19 July 2024      | 7,464.55                                                             | 6,402.04                                                             | 156,300.77                                                           | 10,511.59                                                            |
| 22 July 2024              | 26 July 2024      | 5,200.01                                                             | 5,309.14                                                             | 105,807.08                                                           | 16,836.03                                                            |
| 29 July 2024              | 02 August 2024    | 7,374.94                                                             | 7,274.35                                                             | 173,569.93                                                           | 13,634.26                                                            |
| 05 August 2024            | 09 August 2024    | 6,950.62                                                             | 8,118.20                                                             | 237,201.74                                                           | 9,851.27                                                             |
| 12 August 2024            | 16 August 2024    | 6,591.96                                                             | 6,564.75                                                             | 192,540.23                                                           | 14,712.09                                                            |
| 19 August 2024            | 23 August 2024    | 6,578.19                                                             | 9,780.70                                                             | 168,428.86                                                           | 8,139.48                                                             |
| 26 August 2024            | 30 August 2024    | 9,033.15                                                             | 6,375.80                                                             | 185,865.43                                                           | 15,010.95                                                            |
| 02 September 2024         | 06 September 2024 | 8,518.90                                                             | 9,696.62                                                             | 205,754.12                                                           | 9,138.12                                                             |
| 09 September 2024         | 13 September 2024 | 9,432.86                                                             | 10,356.22                                                            | 159,605.24                                                           | 13,826.61                                                            |
| 16 September 2024         | 20 September 2024 | 7,963.01                                                             | 9,557.22                                                             | 139,568.22                                                           | 5,420.01                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 25 March 2024             | 28 March 2024     | 268,107.83                                                                | 24,111.75                                                                 | 11,020.03                                                                 | 6,245.97                                                                      |
| 02 April 2024             | 05 April 2024     | 198,619.53                                                                | 13,636.83                                                                 | 5,194.86                                                                  | 5,939.51                                                                      |
| 08 April 2024             | 12 April 2024     | 218,718.42                                                                | 21,090.31                                                                 | 7,102.89                                                                  | 4,118.10                                                                      |
| 15 April 2024             | 19 April 2024     | 283,804.81                                                                | 25,249.05                                                                 | 14,400.07                                                                 | 4,134.88                                                                      |
| 22 April 2024             | 26 April 2024     | 279,222.75                                                                | 15,958.00                                                                 | 11,653.95                                                                 | 5,329.59                                                                      |
| 29 April 2024             | 03 May 2024       | 196,108.92                                                                | 19,445.26                                                                 | 5,239.61                                                                  | 2,730.38                                                                      |
| 06 May 2024               | 10 May 2024       | 199,265.78                                                                | 16,697.10                                                                 | 4,820.22                                                                  | 3,533.06                                                                      |
| 13 May 2024               | 17 May 2024       | 226,359.20                                                                | 24,833.30                                                                 | 6,913.43                                                                  | 2,180.06                                                                      |
| 20 May 2024               | 24 May 2024       | 197,828.61                                                                | 16,053.83                                                                 | 11,569.08                                                                 | 3,624.89                                                                      |
| 27 May 2024               | 31 May 2024       | 282,868.98                                                                | 30,060.21                                                                 | 15,406.39                                                                 | 5,274.49                                                                      |
| 03 June 2024              | 07 June 2024      | 289,858.56                                                                | 54,062.43                                                                 | 7,410.91                                                                  | 3,109.49                                                                      |
| 11 June 2024              | 14 June 2024      | 230,374.92                                                                | 47,426.57                                                                 | 4,893.51                                                                  | 2,936.49                                                                      |
| 17 June 2024              | 21 June 2024      | 217,109.12                                                                | 20,288.02                                                                 | 7,365.50                                                                  | 4,491.01                                                                      |
| 24 June 2024              | 28 June 2024      | 296,762.46                                                                | 28,944.19                                                                 | 10,984.68                                                                 | 3,569.76                                                                      |
| 02 July 2024              | 05 July 2024      | 222,193.68                                                                | 18,729.58                                                                 | 10,102.10                                                                 | 1,956.13                                                                      |
| 08 July 2024              | 12 July 2024      | 305,321.18                                                                | 25,517.53                                                                 | 31,158.72                                                                 | 3,911.76                                                                      |
| 15 July 2024              | 19 July 2024      | 295,754.54                                                                | 27,698.33                                                                 | 13,117.20                                                                 | 6,247.39                                                                      |
| 22 July 2024              | 26 July 2024      | 283,337.99                                                                | 18,422.45                                                                 | 8,774.56                                                                  | 5,051.72                                                                      |
| 29 July 2024              | 02 August 2024    | 338,031.82                                                                | 33,350.58                                                                 | 11,733.22                                                                 | 10,086.89                                                                     |
| 05 August 2024            | 09 August 2024    | 443,682.52                                                                | 42,679.87                                                                 | 25,302.36                                                                 | 11,179.72                                                                     |
| 12 August 2024            | 16 August 2024    | 340,637.68                                                                | 30,558.14                                                                 | 12,242.53                                                                 | 5,496.08                                                                      |
| 19 August 2024            | 23 August 2024    | 339,421.90                                                                | 28,658.95                                                                 | 10,385.36                                                                 | 5,543.43                                                                      |
| 26 August 2024            | 30 August 2024    | 402,344.17                                                                | 44,090.03                                                                 | 10,156.17                                                                 | 4,695.72                                                                      |
| 02 September 2024         | 06 September 2024 | 379,443.59                                                                | 63,306.41                                                                 | 5,195.20                                                                  | 4,310.08                                                                      |
| 09 September 2024         | 13 September 2024 | 391,062.08                                                                | 58,267.10                                                                 | 5,609.56                                                                  | 4,957.80                                                                      |
| 16 September 2024         | 20 September 2024 | 254,283.18                                                                | 32,394.88                                                                 | 5,806.31                                                                  | 1,970.20                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 25 March 2024                               | 28 March 2024     | 6,384.83                                                                 | 616.97                                                                   | 10.64                                                                  | 55,158                                   |
| 02 April 2024                               | 05 April 2024     | 3,766.46                                                                 | 319.15                                                                   | 78.72                                                                  | 45,509                                   |
| 08 April 2024                               | 12 April 2024     | 3,958.67                                                                 | 470.35                                                                   | 0.00                                                                   | 44,587                                   |
| 15 April 2024                               | 19 April 2024     | 5,854.47                                                                 | 512.99                                                                   | 114.38                                                                 | 63,441                                   |
| 22 April 2024                               | 26 April 2024     | 7,367.67                                                                 | 141.99                                                                   | 0.00                                                                   | 50,297                                   |
| 29 April 2024                               | 03 May 2024       | 4,415.38                                                                 | 72.97                                                                    | 1.56                                                                   | 41,533                                   |
| 06 May 2024                                 | 10 May 2024       | 2,656.86                                                                 | 357.98                                                                   | 0.00                                                                   | 39,443                                   |
| 13 May 2024                                 | 17 May 2024       | 3,362.12                                                                 | 105.40                                                                   | 0.00                                                                   | 45,423                                   |
| 20 May 2024                                 | 24 May 2024       | 6,612.66                                                                 | 372.65                                                                   | 20.00                                                                  | 39,509                                   |
| 27 May 2024                                 | 31 May 2024       | 5,400.67                                                                 | 202.10                                                                   | 0.00                                                                   | 55,026                                   |
| 03 June 2024                                | 07 June 2024      | 3,669.91                                                                 | 153.82                                                                   | 0.00                                                                   | 60,845                                   |
| 11 June 2024                                | 14 June 2024      | 3,377.42                                                                 | 72.90                                                                    | 0.00                                                                   | 43,621                                   |
| 17 June 2024                                | 21 June 2024      | 5,214.63                                                                 | 624.94                                                                   | 0.00                                                                   | 40,322                                   |
| 24 June 2024                                | 28 June 2024      | 5,862.82                                                                 | 728.68                                                                   | 99.50                                                                  | 54,527                                   |
| 02 July 2024                                | 05 July 2024      | 7,699.00                                                                 | 389.31                                                                   | 33.00                                                                  | 44,524                                   |
| 08 July 2024                                | 12 July 2024      | 8,895.26                                                                 | 980.19                                                                   | 110.14                                                                 | 52,996                                   |
| 15 July 2024                                | 19 July 2024      | 8,831.27                                                                 | 649.47                                                                   | 0.00                                                                   | 53,312                                   |
| 22 July 2024                                | 26 July 2024      | 8,459.41                                                                 | 694.53                                                                   | 0.00                                                                   | 50,696                                   |
| 29 July 2024                                | 02 August 2024    | 6,990.69                                                                 | 579.10                                                                   | 90.00                                                                  | 64,101                                   |
| 05 August 2024                              | 09 August 2024    | 9,234.81                                                                 | 801.11                                                                   | 67.13                                                                  | 89,724                                   |
| 12 August 2024                              | 16 August 2024    | 7,443.37                                                                 | 405.30                                                                   | 3.00                                                                   | 62,305                                   |
| 19 August 2024                              | 23 August 2024    | 3,837.03                                                                 | 559.32                                                                   | 39.90                                                                  | 69,486                                   |
| 26 August 2024                              | 30 August 2024    | 5,421.44                                                                 | 192.85                                                                   | 21.93                                                                  | 63,203                                   |
| 02 September 2024                           | 06 September 2024 | 2,681.35                                                                 | 133.73                                                                   | 30.00                                                                  | 60,941                                   |
| 09 September 2024                           | 13 September 2024 | 4,979.08                                                                 | 990.34                                                                   | 41.80                                                                  | 59,628                                   |
| 16 September 2024                           | 20 September 2024 | 2,329.80                                                                 | 102.35                                                                   | 3.00                                                                   | 52,422                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 55,158                                           | 22,495                                                                   | 32,663                                                                      | 1,696                                                          |
| 02 April 2024             | 05 April 2024     | 45,509                                           | 18,231                                                                   | 27,279                                                                      | 985                                                            |
| 08 April 2024             | 12 April 2024     | 44,587                                           | 18,218                                                                   | 26,369                                                                      | 1,223                                                          |
| 15 April 2024             | 19 April 2024     | 63,441                                           | 25,876                                                                   | 37,566                                                                      | 1,649                                                          |
| 22 April 2024             | 26 April 2024     | 50,297                                           | 20,682                                                                   | 29,616                                                                      | 1,446                                                          |
| 29 April 2024             | 03 May 2024       | 41,533                                           | 16,549                                                                   | 24,985                                                                      | 1,487                                                          |
| 06 May 2024               | 10 May 2024       | 39,443                                           | 15,628                                                                   | 23,816                                                                      | 1,335                                                          |
| 13 May 2024               | 17 May 2024       | 45,423                                           | 16,550                                                                   | 28,874                                                                      | 1,263                                                          |
| 20 May 2024               | 24 May 2024       | 39,509                                           | 14,802                                                                   | 24,707                                                                      | 1,329                                                          |
| 27 May 2024               | 31 May 2024       | 55,026                                           | 22,024                                                                   | 33,002                                                                      | 1,422                                                          |
| 03 June 2024              | 07 June 2024      | 60,845                                           | 24,124                                                                   | 36,721                                                                      | 1,333                                                          |
| 11 June 2024              | 14 June 2024      | 43,621                                           | 15,780                                                                   | 27,841                                                                      | 929                                                            |
| 17 June 2024              | 21 June 2024      | 40,322                                           | 15,597                                                                   | 24,725                                                                      | 1,437                                                          |
| 24 June 2024              | 28 June 2024      | 54,527                                           | 22,766                                                                   | 31,761                                                                      | 1,655                                                          |
| 02 July 2024              | 05 July 2024      | 44,524                                           | 19,226                                                                   | 25,298                                                                      | 999                                                            |
| 08 July 2024              | 12 July 2024      | 52,996                                           | 21,794                                                                   | 31,202                                                                      | 1,526                                                          |
| 15 July 2024              | 19 July 2024      | 53,312                                           | 23,403                                                                   | 29,909                                                                      | 1,353                                                          |
| 22 July 2024              | 26 July 2024      | 50,696                                           | 22,253                                                                   | 28,443                                                                      | 1,670                                                          |
| 29 July 2024              | 02 August 2024    | 64,101                                           | 29,444                                                                   | 34,658                                                                      | 1,826                                                          |
| 05 August 2024            | 09 August 2024    | 89,724                                           | 39,798                                                                   | 49,927                                                                      | 2,075                                                          |
| 12 August 2024            | 16 August 2024    | 62,305                                           | 26,104                                                                   | 36,201                                                                      | 1,752                                                          |
| 19 August 2024            | 23 August 2024    | 69,486                                           | 27,662                                                                   | 41,824                                                                      | 1,722                                                          |
| 26 August 2024            | 30 August 2024    | 63,203                                           | 25,911                                                                   | 37,292                                                                      | 1,650                                                          |
| 02 September 2024         | 06 September 2024 | 60,941                                           | 26,061                                                                   | 34,880                                                                      | 1,342                                                          |
| 09 September 2024         | 13 September 2024 | 59,628                                           | 23,212                                                                   | 36,416                                                                      | 1,458                                                          |
| 16 September 2024         | 20 September 2024 | 52,422                                           | 20,113                                                                   | 32,310                                                                      | 1,119                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 3,118                                                          | 11,562                                                         | 16,992                                                         | 696                                                            |
| 02 April 2024             | 05 April 2024     | 3,393                                                          | 9,403                                                          | 17,060                                                         | 720                                                            |
| 08 April 2024             | 12 April 2024     | 1,867                                                          | 7,470                                                          | 15,670                                                         | 572                                                            |
| 15 April 2024             | 19 April 2024     | 4,522                                                          | 10,704                                                         | 22,615                                                         | 927                                                            |
| 22 April 2024             | 26 April 2024     | 3,291                                                          | 9,426                                                          | 16,501                                                         | 825                                                            |
| 29 April 2024             | 03 May 2024       | 2,677                                                          | 7,850                                                          | 13,449                                                         | 469                                                            |
| 06 May 2024               | 10 May 2024       | 2,569                                                          | 7,832                                                          | 12,455                                                         | 668                                                            |
| 13 May 2024               | 17 May 2024       | 3,224                                                          | 7,603                                                          | 13,806                                                         | 958                                                            |
| 20 May 2024               | 24 May 2024       | 2,499                                                          | 7,497                                                          | 11,297                                                         | 648                                                            |
| 27 May 2024               | 31 May 2024       | 3,232                                                          | 12,318                                                         | 15,554                                                         | 885                                                            |
| 03 June 2024              | 07 June 2024      | 3,917                                                          | 17,965                                                         | 15,499                                                         | 858                                                            |
| 11 June 2024              | 14 June 2024      | 3,747                                                          | 9,057                                                          | 13,884                                                         | 1,436                                                          |
| 17 June 2024              | 21 June 2024      | 2,617                                                          | 7,475                                                          | 13,037                                                         | 789                                                            |
| 24 June 2024              | 28 June 2024      | 4,210                                                          | 10,708                                                         | 15,692                                                         | 898                                                            |
| 02 July 2024              | 05 July 2024      | 2,529                                                          | 7,747                                                          | 13,043                                                         | 834                                                            |
| 08 July 2024              | 12 July 2024      | 3,823                                                          | 7,874                                                          | 16,623                                                         | 1,079                                                          |
| 15 July 2024              | 19 July 2024      | 4,322                                                          | 8,148                                                          | 16,480                                                         | 1,126                                                          |
| 22 July 2024              | 26 July 2024      | 3,960                                                          | 9,684                                                          | 15,450                                                         | 970                                                            |
| 29 July 2024              | 02 August 2024    | 3,717                                                          | 8,488                                                          | 22,491                                                         | 1,498                                                          |
| 05 August 2024            | 09 August 2024    | 5,757                                                          | 16,180                                                         | 25,820                                                         | 1,935                                                          |
| 12 August 2024            | 16 August 2024    | 4,553                                                          | 9,729                                                          | 16,919                                                         | 1,737                                                          |
| 19 August 2024            | 23 August 2024    | 4,400                                                          | 10,408                                                         | 23,496                                                         | 1,412                                                          |
| 26 August 2024            | 30 August 2024    | 2,898                                                          | 11,659                                                         | 21,106                                                         | 1,838                                                          |
| 02 September 2024         | 06 September 2024 | 3,159                                                          | 10,995                                                         | 18,432                                                         | 1,752                                                          |
| 09 September 2024         | 13 September 2024 | 4,228                                                          | 9,355                                                          | 19,690                                                         | 1,922                                                          |
| 16 September 2024         | 20 September 2024 | 4,217                                                          | 11,209                                                         | 13,703                                                         | 1,480                                                          |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 1,954                                                          | 18,788                                                         | 352                                                          | 53,016                                                              |
| 02 April 2024             | 05 April 2024     | 2,009                                                          | 11,593                                                         | 348                                                          | 44,220                                                              |
| 08 April 2024             | 12 April 2024     | 1,631                                                          | 15,817                                                         | 339                                                          | 43,057                                                              |
| 15 April 2024             | 19 April 2024     | 3,237                                                          | 19,158                                                         | 632                                                          | 61,070                                                              |
| 22 April 2024             | 26 April 2024     | 2,105                                                          | 16,258                                                         | 447                                                          | 48,591                                                              |
| 29 April 2024             | 03 May 2024       | 1,901                                                          | 13,303                                                         | 399                                                          | 40,236                                                              |
| 06 May 2024               | 10 May 2024       | 1,487                                                          | 12,525                                                         | 573                                                          | 38,079                                                              |
| 13 May 2024               | 17 May 2024       | 2,152                                                          | 16,013                                                         | 405                                                          | 43,880                                                              |
| 20 May 2024               | 24 May 2024       | 2,599                                                          | 13,245                                                         | 396                                                          | 37,831                                                              |
| 27 May 2024               | 31 May 2024       | 2,316                                                          | 18,862                                                         | 439                                                          | 52,338                                                              |
| 03 June 2024              | 07 June 2024      | 2,227                                                          | 18,674                                                         | 375                                                          | 57,298                                                              |
| 11 June 2024              | 14 June 2024      | 1,394                                                          | 12,873                                                         | 303                                                          | 39,177                                                              |
| 17 June 2024              | 21 June 2024      | 1,485                                                          | 13,001                                                         | 482                                                          | 37,545                                                              |
| 24 June 2024              | 28 June 2024      | 1,838                                                          | 19,085                                                         | 443                                                          | 52,215                                                              |
| 02 July 2024              | 05 July 2024      | 1,442                                                          | 17,586                                                         | 345                                                          | 42,813                                                              |
| 08 July 2024              | 12 July 2024      | 1,789                                                          | 19,837                                                         | 446                                                          | 50,652                                                              |
| 15 July 2024              | 19 July 2024      | 2,600                                                          | 18,802                                                         | 483                                                          | 50,701                                                              |
| 22 July 2024              | 26 July 2024      | 1,916                                                          | 16,594                                                         | 453                                                          | 48,799                                                              |
| 29 July 2024              | 02 August 2024    | 2,587                                                          | 23,066                                                         | 430                                                          | 61,639                                                              |
| 05 August 2024            | 09 August 2024    | 3,623                                                          | 33,955                                                         | 381                                                          | 85,748                                                              |
| 12 August 2024            | 16 August 2024    | 2,530                                                          | 24,711                                                         | 376                                                          | 58,874                                                              |
| 19 August 2024            | 23 August 2024    | 3,481                                                          | 24,172                                                         | 395                                                          | 66,603                                                              |
| 26 August 2024            | 30 August 2024    | 2,256                                                          | 21,367                                                         | 431                                                          | 60,033                                                              |
| 02 September 2024         | 06 September 2024 | 2,855                                                          | 22,028                                                         | 378                                                          | 57,052                                                              |
| 09 September 2024         | 13 September 2024 | 2,852                                                          | 19,749                                                         | 375                                                          | 54,187                                                              |
| 16 September 2024         | 20 September 2024 | 2,716                                                          | 17,516                                                         | 464                                                          | 49,457                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 1,265                                                               | 320                                                                 | 237                                                                  | 292                                                                |
| 02 April 2024             | 05 April 2024     | 658                                                                 | 226                                                                 | 208                                                                  | 180                                                                |
| 08 April 2024             | 12 April 2024     | 800                                                                 | 312                                                                 | 191                                                                  | 201                                                                |
| 15 April 2024             | 19 April 2024     | 1,344                                                               | 520                                                                 | 188                                                                  | 290                                                                |
| 22 April 2024             | 26 April 2024     | 775                                                                 | 379                                                                 | 215                                                                  | 327                                                                |
| 29 April 2024             | 03 May 2024       | 643                                                                 | 299                                                                 | 159                                                                  | 186                                                                |
| 06 May 2024               | 10 May 2024       | 710                                                                 | 277                                                                 | 173                                                                  | 190                                                                |
| 13 May 2024               | 17 May 2024       | 904                                                                 | 275                                                                 | 143                                                                  | 210                                                                |
| 20 May 2024               | 24 May 2024       | 845                                                                 | 380                                                                 | 139                                                                  | 291                                                                |
| 27 May 2024               | 31 May 2024       | 1,569                                                               | 585                                                                 | 244                                                                  | 279                                                                |
| 03 June 2024              | 07 June 2024      | 2,778                                                               | 384                                                                 | 151                                                                  | 222                                                                |
| 11 June 2024              | 14 June 2024      | 3,863                                                               | 275                                                                 | 114                                                                  | 188                                                                |
| 17 June 2024              | 21 June 2024      | 1,887                                                               | 357                                                                 | 237                                                                  | 262                                                                |
| 24 June 2024              | 28 June 2024      | 1,303                                                               | 495                                                                 | 222                                                                  | 258                                                                |
| 02 July 2024              | 05 July 2024      | 786                                                                 | 416                                                                 | 149                                                                  | 333                                                                |
| 08 July 2024              | 12 July 2024      | 1,122                                                               | 570                                                                 | 198                                                                  | 392                                                                |
| 15 July 2024              | 19 July 2024      | 1,254                                                               | 580                                                                 | 316                                                                  | 381                                                                |
| 22 July 2024              | 26 July 2024      | 907                                                                 | 329                                                                 | 249                                                                  | 353                                                                |
| 29 July 2024              | 02 August 2024    | 1,301                                                               | 401                                                                 | 398                                                                  | 306                                                                |
| 05 August 2024            | 09 August 2024    | 2,027                                                               | 862                                                                 | 547                                                                  | 474                                                                |
| 12 August 2024            | 16 August 2024    | 1,974                                                               | 617                                                                 | 336                                                                  | 474                                                                |
| 19 August 2024            | 23 August 2024    | 1,819                                                               | 469                                                                 | 244                                                                  | 299                                                                |
| 26 August 2024            | 30 August 2024    | 2,364                                                               | 336                                                                 | 187                                                                  | 258                                                                |
| 02 September 2024         | 06 September 2024 | 3,356                                                               | 181                                                                 | 210                                                                  | 121                                                                |
| 09 September 2024         | 13 September 2024 | 4,631                                                               | 217                                                                 | 233                                                                  | 266                                                                |
| 16 September 2024         | 20 September 2024 | 2,237                                                               | 282                                                                 | 185                                                                  | 242                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 25 March 2024             | 28 March 2024     | 26                                                                 | 2                                                                |
| 02 April 2024             | 05 April 2024     | 17                                                                 | 1                                                                |
| 08 April 2024             | 12 April 2024     | 27                                                                 | 0                                                                |
| 15 April 2024             | 19 April 2024     | 30                                                                 | 1                                                                |
| 22 April 2024             | 26 April 2024     | 12                                                                 | 0                                                                |
| 29 April 2024             | 03 May 2024       | 11                                                                 | 1                                                                |
| 06 May 2024               | 10 May 2024       | 15                                                                 | 0                                                                |
| 13 May 2024               | 17 May 2024       | 12                                                                 | 0                                                                |
| 20 May 2024               | 24 May 2024       | 19                                                                 | 5                                                                |
| 27 May 2024               | 31 May 2024       | 12                                                                 | 0                                                                |
| 03 June 2024              | 07 June 2024      | 13                                                                 | 0                                                                |
| 11 June 2024              | 14 June 2024      | 5                                                                  | 0                                                                |
| 17 June 2024              | 21 June 2024      | 34                                                                 | 0                                                                |
| 24 June 2024              | 28 June 2024      | 30                                                                 | 5                                                                |
| 02 July 2024              | 05 July 2024      | 25                                                                 | 3                                                                |
| 08 July 2024              | 12 July 2024      | 62                                                                 | 1                                                                |
| 15 July 2024              | 19 July 2024      | 81                                                                 | 0                                                                |
| 22 July 2024              | 26 July 2024      | 61                                                                 | 0                                                                |
| 29 July 2024              | 02 August 2024    | 49                                                                 | 9                                                                |
| 05 August 2024            | 09 August 2024    | 63                                                                 | 5                                                                |
| 12 August 2024            | 16 August 2024    | 30                                                                 | 1                                                                |
| 19 August 2024            | 23 August 2024    | 45                                                                 | 7                                                                |
| 26 August 2024            | 30 August 2024    | 24                                                                 | 2                                                                |
| 02 September 2024         | 06 September 2024 | 20                                                                 | 2                                                                |
| 09 September 2024         | 13 September 2024 | 93                                                                 | 3                                                                |
| 16 September 2024         | 20 September 2024 | 18                                                                 | 1                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 23 September 2024         | 27 September 2024 | 456,086.10                         | 456,086.10                                           | 166,720.85                                                               | 289,365.25                                                                   |
| 30 September 2024         | 04 October 2024   | 352,796.52                         | 352,796.52                                           | 153,501.91                                                               | 199,294.60                                                                   |
| 07 October 2024           | 10 October 2024   | 295,692.37                         | 295,692.37                                           | 127,171.41                                                               | 168,520.95                                                                   |
| 14 October 2024           | 18 October 2024   | 422,594.13                         | 422,594.13                                           | 175,724.66                                                               | 246,869.47                                                                   |
| 21 October 2024           | 25 October 2024   | 375,335.01                         | 375,335.01                                           | 151,544.50                                                               | 223,790.51                                                                   |
| 28 October 2024           | 01 November 2024  | 337,591.11                         | 337,591.11                                           | 123,434.73                                                               | 214,156.38                                                                   |
| 04 November 2024          | 08 November 2024  | 476,958.22                         | 476,958.22                                           | 184,389.56                                                               | 292,568.66                                                                   |
| 11 November 2024          | 15 November 2024  | 414,468.84                         | 414,468.84                                           | 174,447.23                                                               | 240,021.62                                                                   |
| 18 November 2024          | 22 November 2024  | 337,096.56                         | 337,096.56                                           | 139,390.97                                                               | 197,705.59                                                                   |
| 25 November 2024          | 29 November 2024  | 396,933.08                         | 396,933.08                                           | 145,218.70                                                               | 251,714.39                                                                   |
| 02 December 2024          | 06 December 2024  | 482,796.28                         | 482,796.28                                           | 196,163.98                                                               | 286,632.30                                                                   |
| 09 December 2024          | 13 December 2024  | 337,337.47                         | 337,337.47                                           | 111,323.90                                                               | 226,013.57                                                                   |
| 16 December 2024          | 20 December 2024  | 344,069.86                         | 344,069.86                                           | 123,691.43                                                               | 220,378.42                                                                   |
| 23 December 2024          | 27 December 2024  | 188,825.16                         | 188,825.16                                           | 61,931.57                                                                | 126,893.60                                                                   |
| 30 December 2024          | 03 January 2025   | 243,885.87                         | 243,885.87                                           | 88,528.77                                                                | 155,357.10                                                                   |
| 06 January 2025           | 10 January 2025   | 362,679.75                         | 362,679.75                                           | 138,657.11                                                               | 224,022.64                                                                   |
| 13 January 2025           | 17 January 2025   | 389,010.50                         | 389,010.50                                           | 127,508.95                                                               | 261,501.55                                                                   |
| 20 January 2025           | 24 January 2025   | 366,438.47                         | 366,438.47                                           | 137,571.28                                                               | 228,867.19                                                                   |
| 27 January 2025           | 28 January 2025   | 63,041.72                          | 63,041.72                                            | 21,272.54                                                                | 41,769.18                                                                    |
| 03 February 2025          | 07 February 2025  | 418,832.91                         | 418,832.91                                           | 153,354.03                                                               | 265,478.87                                                                   |
| 10 February 2025          | 14 February 2025  | 350,505.80                         | 350,505.80                                           | 135,759.27                                                               | 214,746.53                                                                   |
| 17 February 2025          | 21 February 2025  | 287,444.56                         | 287,444.56                                           | 101,947.64                                                               | 185,496.92                                                                   |
| 24 February 2025          | 28 February 2025  | 350,476.68                         | 350,476.68                                           | 126,645.17                                                               | 223,831.51                                                                   |
| 03 March 2025             | 07 March 2025     | 403,969.21                         | 403,969.21                                           | 161,540.56                                                               | 242,428.64                                                                   |
| 10 March 2025             | 14 March 2025     | 389,182.82                         | 389,182.82                                           | 133,975.79                                                               | 255,207.02                                                                   |
| 17 March 2025             | 21 March 2025     | 304,333.41                         | 304,333.41                                           | 103,572.04                                                               | 200,761.37                                                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 23 September 2024         | 27 September 2024 | 29,997.95                                                            | 13,659.48                                                            | 73,306.30                                                            | 90,199.33                                                            |
| 30 September 2024         | 04 October 2024   | 13,335.89                                                            | 14,339.31                                                            | 52,319.29                                                            | 72,874.69                                                            |
| 07 October 2024           | 10 October 2024   | 25,140.63                                                            | 18,697.56                                                            | 45,270.18                                                            | 72,383.54                                                            |
| 14 October 2024           | 18 October 2024   | 25,994.37                                                            | 13,485.81                                                            | 66,248.14                                                            | 109,431.29                                                           |
| 21 October 2024           | 25 October 2024   | 20,705.83                                                            | 12,721.17                                                            | 75,007.44                                                            | 86,912.37                                                            |
| 28 October 2024           | 01 November 2024  | 17,234.69                                                            | 12,136.91                                                            | 66,370.09                                                            | 91,697.46                                                            |
| 04 November 2024          | 08 November 2024  | 32,540.52                                                            | 14,783.91                                                            | 69,211.55                                                            | 102,096.87                                                           |
| 11 November 2024          | 15 November 2024  | 36,913.19                                                            | 15,607.92                                                            | 70,582.04                                                            | 86,839.02                                                            |
| 18 November 2024          | 22 November 2024  | 21,730.76                                                            | 15,217.02                                                            | 59,483.91                                                            | 83,527.84                                                            |
| 25 November 2024          | 29 November 2024  | 23,512.43                                                            | 13,643.79                                                            | 100,753.49                                                           | 94,338.53                                                            |
| 02 December 2024          | 06 December 2024  | 24,212.78                                                            | 13,491.98                                                            | 95,807.66                                                            | 118,019.76                                                           |
| 09 December 2024          | 13 December 2024  | 27,056.50                                                            | 10,881.10                                                            | 74,572.43                                                            | 87,120.74                                                            |
| 16 December 2024          | 20 December 2024  | 21,299.52                                                            | 11,422.46                                                            | 67,768.95                                                            | 53,107.21                                                            |
| 23 December 2024          | 27 December 2024  | 13,697.59                                                            | 3,824.71                                                             | 37,512.32                                                            | 41,917.53                                                            |
| 30 December 2024          | 03 January 2025   | 15,990.56                                                            | 5,742.29                                                             | 47,676.25                                                            | 40,641.23                                                            |
| 06 January 2025           | 10 January 2025   | 36,537.56                                                            | 13,699.55                                                            | 72,168.13                                                            | 88,856.85                                                            |
| 13 January 2025           | 17 January 2025   | 26,653.18                                                            | 11,435.96                                                            | 81,533.05                                                            | 70,146.98                                                            |
| 20 January 2025           | 24 January 2025   | 41,766.01                                                            | 12,741.64                                                            | 58,732.72                                                            | 79,741.66                                                            |
| 27 January 2025           | 28 January 2025   | 9,292.53                                                             | 1,558.71                                                             | 27,898.83                                                            | 9,790.08                                                             |
| 03 February 2025          | 07 February 2025  | 37,226.97                                                            | 14,826.20                                                            | 95,564.55                                                            | 87,734.09                                                            |
| 10 February 2025          | 14 February 2025  | 28,606.13                                                            | 13,799.99                                                            | 92,787.71                                                            | 84,111.10                                                            |
| 17 February 2025          | 21 February 2025  | 23,526.75                                                            | 8,725.97                                                             | 61,123.40                                                            | 58,595.98                                                            |
| 24 February 2025          | 28 February 2025  | 26,425.23                                                            | 15,596.69                                                            | 68,831.00                                                            | 98,333.97                                                            |
| 03 March 2025             | 07 March 2025     | 26,136.98                                                            | 16,802.05                                                            | 81,668.70                                                            | 113,482.79                                                           |
| 10 March 2025             | 14 March 2025     | 22,505.04                                                            | 12,432.96                                                            | 94,952.33                                                            | 95,934.80                                                            |
| 17 March 2025             | 21 March 2025     | 22,337.88                                                            | 10,748.74                                                            | 56,216.08                                                            | 75,463.07                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 4,367.59                                                             | 9,716.85                                                             | 219,633.59                                                           | 15,205.02                                                            |
| 30 September 2024         | 04 October 2024   | 5,835.44                                                             | 7,147.06                                                             | 180,216.93                                                           | 6,727.90                                                             |
| 07 October 2024           | 10 October 2024   | 6,308.60                                                             | 5,972.12                                                             | 115,145.50                                                           | 6,774.24                                                             |
| 14 October 2024           | 18 October 2024   | 6,787.84                                                             | 8,897.45                                                             | 176,162.60                                                           | 15,586.63                                                            |
| 21 October 2024           | 25 October 2024   | 5,438.80                                                             | 7,415.74                                                             | 148,726.61                                                           | 18,407.07                                                            |
| 28 October 2024           | 01 November 2024  | 4,100.54                                                             | 6,737.64                                                             | 125,232.98                                                           | 14,080.81                                                            |
| 04 November 2024          | 08 November 2024  | 6,314.16                                                             | 10,349.40                                                            | 227,620.93                                                           | 14,040.89                                                            |
| 11 November 2024          | 15 November 2024  | 5,766.49                                                             | 11,997.35                                                            | 178,608.50                                                           | 8,154.33                                                             |
| 18 November 2024          | 22 November 2024  | 5,658.16                                                             | 8,836.35                                                             | 136,506.26                                                           | 6,136.25                                                             |
| 25 November 2024          | 29 November 2024  | 5,845.68                                                             | 7,316.71                                                             | 145,689.51                                                           | 5,832.93                                                             |
| 02 December 2024          | 06 December 2024  | 5,972.26                                                             | 7,819.42                                                             | 211,405.39                                                           | 6,067.02                                                             |
| 09 December 2024          | 13 December 2024  | 5,785.46                                                             | 9,353.10                                                             | 119,246.49                                                           | 3,321.65                                                             |
| 16 December 2024          | 20 December 2024  | 3,392.75                                                             | 9,448.80                                                             | 169,371.98                                                           | 8,258.19                                                             |
| 23 December 2024          | 27 December 2024  | 1,086.18                                                             | 4,628.46                                                             | 81,466.89                                                            | 4,691.48                                                             |
| 30 December 2024          | 03 January 2025   | 1,015.22                                                             | 14,315.82                                                            | 117,481.65                                                           | 1,022.84                                                             |
| 06 January 2025           | 10 January 2025   | 5,652.09                                                             | 7,260.95                                                             | 136,426.81                                                           | 2,077.82                                                             |
| 13 January 2025           | 17 January 2025   | 4,464.72                                                             | 9,399.20                                                             | 180,316.43                                                           | 5,060.97                                                             |
| 20 January 2025           | 24 January 2025   | 3,721.38                                                             | 6,564.73                                                             | 156,221.53                                                           | 6,948.80                                                             |
| 27 January 2025           | 28 January 2025   | 705.15                                                               | 1,820.57                                                             | 10,860.62                                                            | 1,115.24                                                             |
| 03 February 2025          | 07 February 2025  | 6,731.94                                                             | 9,471.33                                                             | 159,478.06                                                           | 7,799.77                                                             |
| 10 February 2025          | 14 February 2025  | 4,464.61                                                             | 6,004.44                                                             | 118,621.60                                                           | 2,110.20                                                             |
| 17 February 2025          | 21 February 2025  | 3,966.11                                                             | 6,537.31                                                             | 120,058.02                                                           | 4,911.01                                                             |
| 24 February 2025          | 28 February 2025  | 3,285.09                                                             | 6,757.55                                                             | 127,871.18                                                           | 3,375.98                                                             |
| 03 March 2025             | 07 March 2025     | 5,775.73                                                             | 9,944.44                                                             | 146,563.35                                                           | 3,595.15                                                             |
| 10 March 2025             | 14 March 2025     | 7,752.12                                                             | 6,362.86                                                             | 144,255.81                                                           | 4,986.88                                                             |
| 17 March 2025             | 21 March 2025     | 3,245.12                                                             | 6,511.48                                                             | 123,688.32                                                           | 6,122.71                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 23 September 2024         | 27 September 2024 | 405,409.83                                                                | 34,991.68                                                                 | 6,928.36                                                                  | 2,689.96                                                                      |
| 30 September 2024         | 04 October 2024   | 315,845.50                                                                | 25,659.17                                                                 | 6,285.55                                                                  | 2,773.46                                                                      |
| 07 October 2024           | 10 October 2024   | 254,711.86                                                                | 24,668.00                                                                 | 8,506.09                                                                  | 5,584.86                                                                      |
| 14 October 2024           | 18 October 2024   | 381,943.86                                                                | 27,088.15                                                                 | 7,505.42                                                                  | 3,483.88                                                                      |
| 21 October 2024           | 25 October 2024   | 338,994.32                                                                | 23,610.53                                                                 | 5,996.46                                                                  | 1,956.46                                                                      |
| 28 October 2024           | 01 November 2024  | 304,512.06                                                                | 20,863.75                                                                 | 5,084.77                                                                  | 1,632.68                                                                      |
| 04 November 2024          | 08 November 2024  | 413,804.32                                                                | 40,438.48                                                                 | 11,320.46                                                                 | 2,960.39                                                                      |
| 11 November 2024          | 15 November 2024  | 354,906.52                                                                | 43,731.99                                                                 | 5,535.20                                                                  | 4,283.26                                                                      |
| 18 November 2024          | 22 November 2024  | 299,733.14                                                                | 27,372.27                                                                 | 3,327.69                                                                  | 2,897.08                                                                      |
| 25 November 2024          | 29 November 2024  | 349,286.47                                                                | 31,901.94                                                                 | 9,342.51                                                                  | 2,394.73                                                                      |
| 02 December 2024          | 06 December 2024  | 403,681.83                                                                | 61,642.35                                                                 | 8,068.94                                                                  | 3,012.58                                                                      |
| 09 December 2024          | 13 December 2024  | 268,437.61                                                                | 53,999.10                                                                 | 8,147.76                                                                  | 2,956.26                                                                      |
| 16 December 2024          | 20 December 2024  | 298,908.39                                                                | 32,283.25                                                                 | 5,844.47                                                                  | 4,595.17                                                                      |
| 23 December 2024          | 27 December 2024  | 169,827.66                                                                | 10,916.46                                                                 | 5,924.45                                                                  | 1,507.78                                                                      |
| 30 December 2024          | 03 January 2025   | 212,521.49                                                                | 19,496.63                                                                 | 4,693.42                                                                  | 3,197.67                                                                      |
| 06 January 2025           | 10 January 2025   | 303,937.35                                                                | 37,540.64                                                                 | 9,505.92                                                                  | 6,913.93                                                                      |
| 13 January 2025           | 17 January 2025   | 327,575.91                                                                | 31,576.57                                                                 | 11,047.44                                                                 | 8,526.27                                                                      |
| 20 January 2025           | 24 January 2025   | 309,355.15                                                                | 33,199.15                                                                 | 10,481.37                                                                 | 6,288.16                                                                      |
| 27 January 2025           | 28 January 2025   | 53,251.67                                                                 | 5,353.30                                                                  | 2,569.83                                                                  | 703.37                                                                        |
| 03 February 2025          | 07 February 2025  | 376,697.18                                                                | 28,233.95                                                                 | 5,717.74                                                                  | 3,776.75                                                                      |
| 10 February 2025          | 14 February 2025  | 310,622.80                                                                | 19,205.56                                                                 | 6,465.05                                                                  | 5,897.89                                                                      |
| 17 February 2025          | 21 February 2025  | 254,993.92                                                                | 21,932.32                                                                 | 3,541.25                                                                  | 3,440.76                                                                      |
| 24 February 2025          | 28 February 2025  | 305,355.07                                                                | 33,271.91                                                                 | 5,803.80                                                                  | 2,942.24                                                                      |
| 03 March 2025             | 07 March 2025     | 325,373.06                                                                | 58,614.99                                                                 | 10,536.74                                                                 | 4,717.19                                                                      |
| 10 March 2025             | 14 March 2025     | 301,573.00                                                                | 73,707.99                                                                 | 7,952.64                                                                  | 3,424.96                                                                      |
| 17 March 2025             | 21 March 2025     | 267,028.13                                                                | 24,574.04                                                                 | 5,431.16                                                                  | 4,846.72                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 23 September 2024                           | 27 September 2024 | 5,633.51                                                                 | 432.77                                                                   | 0.00                                                                   | 68,667                                   |
| 30 September 2024                           | 04 October 2024   | 2,174.57                                                                 | 58.26                                                                    | 0.00                                                                   | 57,819                                   |
| 07 October 2024                             | 10 October 2024   | 2,056.85                                                                 | 164.71                                                                   | 0.00                                                                   | 49,705                                   |
| 14 October 2024                             | 18 October 2024   | 2,246.41                                                                 | 290.41                                                                   | 36.00                                                                  | 64,826                                   |
| 21 October 2024                             | 25 October 2024   | 4,226.54                                                                 | 500.70                                                                   | 50.00                                                                  | 54,185                                   |
| 28 October 2024                             | 01 November 2024  | 5,201.99                                                                 | 295.84                                                                   | 0.00                                                                   | 48,290                                   |
| 04 November 2024                            | 08 November 2024  | 7,916.01                                                                 | 518.56                                                                   | 0.00                                                                   | 87,169                                   |
| 11 November 2024                            | 15 November 2024  | 5,414.72                                                                 | 533.61                                                                   | 63.56                                                                  | 68,247                                   |
| 18 November 2024                            | 22 November 2024  | 2,967.89                                                                 | 553.00                                                                   | 245.49                                                                 | 57,831                                   |
| 25 November 2024                            | 29 November 2024  | 3,747.55                                                                 | 250.99                                                                   | 8.90                                                                   | 67,373                                   |
| 02 December 2024                            | 06 December 2024  | 5,520.54                                                                 | 820.88                                                                   | 49.16                                                                  | 72,411                                   |
| 09 December 2024                            | 13 December 2024  | 3,005.78                                                                 | 790.95                                                                   | 0.00                                                                   | 49,250                                   |
| 16 December 2024                            | 20 December 2024  | 2,087.86                                                                 | 348.99                                                                   | 1.74                                                                   | 48,871                                   |
| 23 December 2024                            | 27 December 2024  | 626.82                                                                   | 22.00                                                                    | 0.00                                                                   | 34,645                                   |
| 30 December 2024                            | 03 January 2025   | 2,923.46                                                                 | 1,053.21                                                                 | 0.00                                                                   | 39,715                                   |
| 06 January 2025                             | 10 January 2025   | 4,684.53                                                                 | 97.38                                                                    | 0.00                                                                   | 62,163                                   |
| 13 January 2025                             | 17 January 2025   | 9,215.07                                                                 | 1,066.43                                                                 | 2.80                                                                   | 69,674                                   |
| 20 January 2025                             | 24 January 2025   | 6,399.63                                                                 | 558.38                                                                   | 156.63                                                                 | 69,993                                   |
| 27 January 2025                             | 28 January 2025   | 1,035.55                                                                 | 32.37                                                                    | 95.64                                                                  | 16,631                                   |
| 03 February 2025                            | 07 February 2025  | 3,988.40                                                                 | 388.69                                                                   | 30.19                                                                  | 89,208                                   |
| 10 February 2025                            | 14 February 2025  | 7,822.84                                                                 | 372.15                                                                   | 119.51                                                                 | 70,401                                   |
| 17 February 2025                            | 21 February 2025  | 3,114.16                                                                 | 415.85                                                                   | 6.30                                                                   | 54,465                                   |
| 24 February 2025                            | 28 February 2025  | 2,978.61                                                                 | 103.74                                                                   | 21.31                                                                  | 68,847                                   |
| 03 March 2025                               | 07 March 2025     | 4,375.93                                                                 | 340.29                                                                   | 11.00                                                                  | 77,502                                   |
| 10 March 2025                               | 14 March 2025     | 2,400.63                                                                 | 123.60                                                                   | 0.00                                                                   | 66,559                                   |
| 17 March 2025                               | 21 March 2025     | 2,341.68                                                                 | 111.67                                                                   | 0.00                                                                   | 62,821                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 68,667                                           | 28,176                                                                   | 40,491                                                                      | 1,367                                                          |
| 30 September 2024         | 04 October 2024   | 57,819                                           | 23,638                                                                   | 34,181                                                                      | 768                                                            |
| 07 October 2024           | 10 October 2024   | 49,705                                           | 21,789                                                                   | 27,916                                                                      | 1,297                                                          |
| 14 October 2024           | 18 October 2024   | 64,826                                           | 27,589                                                                   | 37,237                                                                      | 1,541                                                          |
| 21 October 2024           | 25 October 2024   | 54,185                                           | 23,876                                                                   | 30,310                                                                      | 1,272                                                          |
| 28 October 2024           | 01 November 2024  | 48,290                                           | 18,581                                                                   | 29,710                                                                      | 963                                                            |
| 04 November 2024          | 08 November 2024  | 87,169                                           | 36,387                                                                   | 50,782                                                                      | 1,610                                                          |
| 11 November 2024          | 15 November 2024  | 68,247                                           | 28,086                                                                   | 40,161                                                                      | 1,634                                                          |
| 18 November 2024          | 22 November 2024  | 57,831                                           | 24,265                                                                   | 33,566                                                                      | 1,273                                                          |
| 25 November 2024          | 29 November 2024  | 67,373                                           | 25,860                                                                   | 41,514                                                                      | 1,431                                                          |
| 02 December 2024          | 06 December 2024  | 72,411                                           | 28,566                                                                   | 43,845                                                                      | 1,689                                                          |
| 09 December 2024          | 13 December 2024  | 49,250                                           | 16,698                                                                   | 32,553                                                                      | 1,464                                                          |
| 16 December 2024          | 20 December 2024  | 48,871                                           | 17,591                                                                   | 31,281                                                                      | 1,243                                                          |
| 23 December 2024          | 27 December 2024  | 34,645                                           | 11,620                                                                   | 23,025                                                                      | 523                                                            |
| 30 December 2024          | 03 January 2025   | 39,715                                           | 14,804                                                                   | 24,912                                                                      | 940                                                            |
| 06 January 2025           | 10 January 2025   | 62,163                                           | 24,022                                                                   | 38,141                                                                      | 1,853                                                          |
| 13 January 2025           | 17 January 2025   | 69,674                                           | 24,138                                                                   | 45,537                                                                      | 1,416                                                          |
| 20 January 2025           | 24 January 2025   | 69,993                                           | 27,165                                                                   | 42,829                                                                      | 2,011                                                          |
| 27 January 2025           | 28 January 2025   | 16,631                                           | 6,285                                                                    | 10,346                                                                      | 470                                                            |
| 03 February 2025          | 07 February 2025  | 89,208                                           | 32,439                                                                   | 56,769                                                                      | 2,432                                                          |
| 10 February 2025          | 14 February 2025  | 70,401                                           | 27,028                                                                   | 43,373                                                                      | 1,713                                                          |
| 17 February 2025          | 21 February 2025  | 54,465                                           | 19,435                                                                   | 35,030                                                                      | 1,457                                                          |
| 24 February 2025          | 28 February 2025  | 68,847                                           | 25,074                                                                   | 43,773                                                                      | 1,402                                                          |
| 03 March 2025             | 07 March 2025     | 77,502                                           | 30,164                                                                   | 47,338                                                                      | 1,429                                                          |
| 10 March 2025             | 14 March 2025     | 66,559                                           | 24,774                                                                   | 41,786                                                                      | 1,175                                                          |
| 17 March 2025             | 21 March 2025     | 62,821                                           | 24,361                                                                   | 38,460                                                                      | 1,343                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 4,160                                                          | 13,314                                                         | 20,690                                                         | 1,241                                                          |
| 30 September 2024         | 04 October 2024   | 4,891                                                          | 11,722                                                         | 17,422                                                         | 1,419                                                          |
| 07 October 2024           | 10 October 2024   | 4,849                                                          | 9,426                                                          | 15,289                                                         | 1,416                                                          |
| 14 October 2024           | 18 October 2024   | 4,176                                                          | 14,453                                                         | 19,818                                                         | 1,519                                                          |
| 21 October 2024           | 25 October 2024   | 3,553                                                          | 9,722                                                          | 18,561                                                         | 1,029                                                          |
| 28 October 2024           | 01 November 2024  | 3,857                                                          | 9,600                                                          | 16,091                                                         | 913                                                            |
| 04 November 2024          | 08 November 2024  | 5,629                                                          | 16,124                                                         | 26,268                                                         | 1,578                                                          |
| 11 November 2024          | 15 November 2024  | 4,970                                                          | 13,058                                                         | 19,986                                                         | 1,165                                                          |
| 18 November 2024          | 22 November 2024  | 4,207                                                          | 10,380                                                         | 18,777                                                         | 1,085                                                          |
| 25 November 2024          | 29 November 2024  | 4,401                                                          | 18,771                                                         | 18,040                                                         | 1,562                                                          |
| 02 December 2024          | 06 December 2024  | 3,210                                                          | 17,391                                                         | 22,006                                                         | 1,199                                                          |
| 09 December 2024          | 13 December 2024  | 2,957                                                          | 13,173                                                         | 12,777                                                         | 1,109                                                          |
| 16 December 2024          | 20 December 2024  | 4,129                                                          | 10,433                                                         | 12,575                                                         | 809                                                            |
| 23 December 2024          | 27 December 2024  | 2,036                                                          | 10,711                                                         | 9,114                                                          | 412                                                            |
| 30 December 2024          | 03 January 2025   | 2,282                                                          | 10,924                                                         | 9,838                                                          | 414                                                            |
| 06 January 2025           | 10 January 2025   | 3,659                                                          | 15,260                                                         | 17,375                                                         | 1,212                                                          |
| 13 January 2025           | 17 January 2025   | 4,035                                                          | 22,577                                                         | 15,537                                                         | 1,304                                                          |
| 20 January 2025           | 24 January 2025   | 4,842                                                          | 15,771                                                         | 18,698                                                         | 970                                                            |
| 27 January 2025           | 28 January 2025   | 785                                                            | 5,551                                                          | 4,277                                                          | 266                                                            |
| 03 February 2025          | 07 February 2025  | 6,578                                                          | 24,030                                                         | 23,578                                                         | 1,565                                                          |
| 10 February 2025          | 14 February 2025  | 3,932                                                          | 25,763                                                         | 16,859                                                         | 1,585                                                          |
| 17 February 2025          | 21 February 2025  | 3,431                                                          | 13,096                                                         | 15,220                                                         | 1,357                                                          |
| 24 February 2025          | 28 February 2025  | 5,345                                                          | 16,348                                                         | 22,065                                                         | 924                                                            |
| 03 March 2025             | 07 March 2025     | 6,223                                                          | 18,239                                                         | 23,098                                                         | 1,724                                                          |
| 10 March 2025             | 14 March 2025     | 5,530                                                          | 14,884                                                         | 20,439                                                         | 1,537                                                          |
| 17 March 2025             | 21 March 2025     | 4,627                                                          | 14,199                                                         | 20,877                                                         | 827                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 3,126                                                          | 24,216                                                         | 555                                                          | 66,369                                                              |
| 30 September 2024         | 04 October 2024   | 2,636                                                          | 18,520                                                         | 443                                                          | 55,922                                                              |
| 07 October 2024           | 10 October 2024   | 2,013                                                          | 15,096                                                         | 321                                                          | 47,977                                                              |
| 14 October 2024           | 18 October 2024   | 3,204                                                          | 19,644                                                         | 472                                                          | 62,735                                                              |
| 21 October 2024           | 25 October 2024   | 2,100                                                          | 17,445                                                         | 505                                                          | 52,602                                                              |
| 28 October 2024           | 01 November 2024  | 1,934                                                          | 14,524                                                         | 410                                                          | 46,998                                                              |
| 04 November 2024          | 08 November 2024  | 3,574                                                          | 31,885                                                         | 502                                                          | 85,062                                                              |
| 11 November 2024          | 15 November 2024  | 3,562                                                          | 23,455                                                         | 419                                                          | 65,894                                                              |
| 18 November 2024          | 22 November 2024  | 2,761                                                          | 18,928                                                         | 421                                                          | 55,844                                                              |
| 25 November 2024          | 29 November 2024  | 2,733                                                          | 20,056                                                         | 382                                                          | 65,115                                                              |
| 02 December 2024          | 06 December 2024  | 2,643                                                          | 23,800                                                         | 475                                                          | 69,123                                                              |
| 09 December 2024          | 13 December 2024  | 2,249                                                          | 15,062                                                         | 461                                                          | 44,218                                                              |
| 16 December 2024          | 20 December 2024  | 2,395                                                          | 16,824                                                         | 464                                                          | 45,888                                                              |
| 23 December 2024          | 27 December 2024  | 2,004                                                          | 9,663                                                          | 183                                                          | 33,918                                                              |
| 30 December 2024          | 03 January 2025   | 2,323                                                          | 12,793                                                         | 204                                                          | 38,546                                                              |
| 06 January 2025           | 10 January 2025   | 2,938                                                          | 19,511                                                         | 357                                                          | 60,015                                                              |
| 13 January 2025           | 17 January 2025   | 2,566                                                          | 21,783                                                         | 457                                                          | 66,905                                                              |
| 20 January 2025           | 24 January 2025   | 2,618                                                          | 24,588                                                         | 497                                                          | 67,344                                                              |
| 27 January 2025           | 28 January 2025   | 639                                                            | 4,522                                                          | 122                                                          | 16,128                                                              |
| 03 February 2025          | 07 February 2025  | 3,454                                                          | 26,820                                                         | 753                                                          | 87,302                                                              |
| 10 February 2025          | 14 February 2025  | 2,790                                                          | 17,410                                                         | 350                                                          | 68,553                                                              |
| 17 February 2025          | 21 February 2025  | 2,354                                                          | 17,262                                                         | 290                                                          | 52,695                                                              |
| 24 February 2025          | 28 February 2025  | 2,951                                                          | 19,355                                                         | 459                                                          | 66,246                                                              |
| 03 March 2025             | 07 March 2025     | 3,004                                                          | 23,178                                                         | 608                                                          | 72,309                                                              |
| 10 March 2025             | 14 March 2025     | 2,453                                                          | 20,081                                                         | 461                                                          | 60,893                                                              |
| 17 March 2025             | 21 March 2025     | 2,336                                                          | 18,105                                                         | 510                                                          | 59,704                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 1,598                                                               | 214                                                                 | 183                                                                  | 250                                                                |
| 30 September 2024         | 04 October 2024   | 1,186                                                               | 279                                                                 | 229                                                                  | 184                                                                |
| 07 October 2024           | 10 October 2024   | 1,011                                                               | 281                                                                 | 202                                                                  | 211                                                                |
| 14 October 2024           | 18 October 2024   | 1,374                                                               | 316                                                                 | 190                                                                  | 180                                                                |
| 21 October 2024           | 25 October 2024   | 951                                                                 | 258                                                                 | 153                                                                  | 181                                                                |
| 28 October 2024           | 01 November 2024  | 715                                                                 | 240                                                                 | 96                                                                   | 225                                                                |
| 04 November 2024          | 08 November 2024  | 1,309                                                               | 313                                                                 | 148                                                                  | 297                                                                |
| 11 November 2024          | 15 November 2024  | 1,657                                                               | 217                                                                 | 198                                                                  | 246                                                                |
| 18 November 2024          | 22 November 2024  | 1,303                                                               | 195                                                                 | 173                                                                  | 253                                                                |
| 25 November 2024          | 29 November 2024  | 1,623                                                               | 268                                                                 | 127                                                                  | 210                                                                |
| 02 December 2024          | 06 December 2024  | 2,549                                                               | 289                                                                 | 190                                                                  | 220                                                                |
| 09 December 2024          | 13 December 2024  | 4,343                                                               | 280                                                                 | 176                                                                  | 218                                                                |
| 16 December 2024          | 20 December 2024  | 2,315                                                               | 268                                                                 | 178                                                                  | 196                                                                |
| 23 December 2024          | 27 December 2024  | 431                                                                 | 150                                                                 | 68                                                                   | 72                                                                 |
| 30 December 2024          | 03 January 2025   | 671                                                                 | 203                                                                 | 129                                                                  | 133                                                                |
| 06 January 2025           | 10 January 2025   | 1,239                                                               | 326                                                                 | 303                                                                  | 258                                                                |
| 13 January 2025           | 17 January 2025   | 1,556                                                               | 333                                                                 | 390                                                                  | 444                                                                |
| 20 January 2025           | 24 January 2025   | 1,329                                                               | 453                                                                 | 290                                                                  | 460                                                                |
| 27 January 2025           | 28 January 2025   | 241                                                                 | 139                                                                 | 30                                                                   | 66                                                                 |
| 03 February 2025          | 07 February 2025  | 1,102                                                               | 238                                                                 | 212                                                                  | 312                                                                |
| 10 February 2025          | 14 February 2025  | 802                                                                 | 293                                                                 | 285                                                                  | 418                                                                |
| 17 February 2025          | 21 February 2025  | 1,200                                                               | 166                                                                 | 180                                                                  | 209                                                                |
| 24 February 2025          | 28 February 2025  | 1,903                                                               | 224                                                                 | 208                                                                  | 245                                                                |
| 03 March 2025             | 07 March 2025     | 4,149                                                               | 405                                                                 | 293                                                                  | 306                                                                |
| 10 March 2025             | 14 March 2025     | 4,905                                                               | 330                                                                 | 256                                                                  | 165                                                                |
| 17 March 2025             | 21 March 2025     | 2,428                                                               | 295                                                                 | 230                                                                  | 149                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 23 September 2024         | 27 September 2024 | 54                                                                 | 0                                                                |
| 30 September 2024         | 04 October 2024   | 19                                                                 | 0                                                                |
| 07 October 2024           | 10 October 2024   | 24                                                                 | 0                                                                |
| 14 October 2024           | 18 October 2024   | 26                                                                 | 5                                                                |
| 21 October 2024           | 25 October 2024   | 40                                                                 | 1                                                                |
| 28 October 2024           | 01 November 2024  | 18                                                                 | 0                                                                |
| 04 November 2024          | 08 November 2024  | 42                                                                 | 0                                                                |
| 11 November 2024          | 15 November 2024  | 34                                                                 | 3                                                                |
| 18 November 2024          | 22 November 2024  | 54                                                                 | 10                                                               |
| 25 November 2024          | 29 November 2024  | 29                                                                 | 3                                                                |
| 02 December 2024          | 06 December 2024  | 36                                                                 | 5                                                                |
| 09 December 2024          | 13 December 2024  | 16                                                                 | 0                                                                |
| 16 December 2024          | 20 December 2024  | 26                                                                 | 1                                                                |
| 23 December 2024          | 27 December 2024  | 6                                                                  | 0                                                                |
| 30 December 2024          | 03 January 2025   | 33                                                                 | 0                                                                |
| 06 January 2025           | 10 January 2025   | 23                                                                 | 0                                                                |
| 13 January 2025           | 17 January 2025   | 45                                                                 | 2                                                                |
| 20 January 2025           | 24 January 2025   | 109                                                                | 10                                                               |
| 27 January 2025           | 28 January 2025   | 17                                                                 | 12                                                               |
| 03 February 2025          | 07 February 2025  | 41                                                                 | 2                                                                |
| 10 February 2025          | 14 February 2025  | 45                                                                 | 5                                                                |
| 17 February 2025          | 21 February 2025  | 14                                                                 | 1                                                                |
| 24 February 2025          | 28 February 2025  | 20                                                                 | 2                                                                |
| 03 March 2025             | 07 March 2025     | 38                                                                 | 3                                                                |
| 10 March 2025             | 14 March 2025     | 11                                                                 | 0                                                                |
| 17 March 2025             | 21 March 2025     | 17                                                                 | 0                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|-------------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 24 March 2025             | 28 March 2025     | 324,221.68                          | 324,221.68                                            | 118,764.96                                                                | 205,456.72                                                                    |
| 31 March 2025             | 03 April 2025     | 220,742.25                          | 220,742.25                                            | 80,696.46                                                                 | 140,045.79                                                                    |
| 07 April 2025             | 11 April 2025     | 504,400.44                          | 504,400.44                                            | 180,488.32                                                                | 323,912.12                                                                    |
| 14 April 2025             | 17 April 2025     | 327,779.92                          | 327,779.92                                            | 113,128.71                                                                | 214,651.21                                                                    |
| 22 April 2025             | 25 April 2025     | 372,389.92                          | 372,389.92                                            | 142,136.06                                                                | 230,253.87                                                                    |
| 28 April 2025             | 02 May 2025       | 352,386.37                          | 352,386.37                                            | 108,918.00                                                                | 243,468.37                                                                    |
| 06 May 2025               | 09 May 2025       | 389,318.18                          | 389,318.18                                            | 134,392.36                                                                | 254,925.82                                                                    |
| 12 May 2025               | 16 May 2025       | 329,730.16                          | 329,730.16                                            | 134,275.09                                                                | 195,455.08                                                                    |
| 19 May 2025               | 23 May 2025       | 321,020.37                          | 321,020.37                                            | 120,154.59                                                                | 200,865.79                                                                    |
| 26 May 2025               | 30 May 2025       | 384,571.88                          | 384,571.88                                            | 142,920.46                                                                | 241,651.42                                                                    |
| 02 June 2025              | 06 June 2025      | 329,078.80                          | 329,078.80                                            | 117,790.41                                                                | 211,288.39                                                                    |
| 09 June 2025              | 13 June 2025      | 415,866.80                          | 415,866.80                                            | 153,037.18                                                                | 262,829.62                                                                    |
| 16 June 2025              | 20 June 2025      | 349,897.97                          | 349,897.97                                            | 121,693.75                                                                | 228,204.22                                                                    |
| 23 June 2025              | 27 June 2025      | 444,910.12                          | 444,910.12                                            | 165,699.87                                                                | 279,210.25                                                                    |
| 30 June 2025              | 04 July 2025      | 341,520.72                          | 341,520.72                                            | 135,340.38                                                                | 206,180.34                                                                    |
| 07 July 2025              | 11 July 2025      | 356,965.40                          | 356,965.40                                            | 135,761.59                                                                | 221,203.81                                                                    |
| 14 July 2025              | 18 July 2025      | 336,982.15                          | 336,982.15                                            | 117,255.20                                                                | 219,726.95                                                                    |
| 21 July 2025              | 25 July 2025      | 337,203.86                          | 337,203.86                                            | 136,841.72                                                                | 200,362.14                                                                    |
| 28 July 2025              | 01 August 2025    | 386,195.33                          | 386,195.33                                            | 138,188.77                                                                | 248,006.56                                                                    |
| 04 August 2025            | 08 August 2025    | 393,037.54                          | 393,037.54                                            | 142,276.52                                                                | 250,761.02                                                                    |
| 11 August 2025            | 15 August 2025    | 309,256.49                          | 309,256.49                                            | 103,890.07                                                                | 205,366.42                                                                    |
| 18 August 2025            | 22 August 2025    | 284,598.49                          | 284,598.49                                            | 97,183.74                                                                 | 187,414.75                                                                    |
| 25 August 2025            | 29 August 2025    | 507,325.86                          | 507,325.86                                            | 192,379.61                                                                | 314,946.25                                                                    |
| 01 September 2025         | 05 September 2025 | 378,273.88                          | 378,273.88                                            | 168,193.21                                                                | 210,080.66                                                                    |
| 08 September 2025         | 12 September 2025 | 395,472.91                          | 395,472.91                                            | 152,223.56                                                                | 243,249.34                                                                    |
| 15 September 2025         | 19 September 2025 | 398,959.66                          | 398,959.66                                            | 142,014.87                                                                | 256,944.79                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 24 March 2025             | 28 March 2025     | 27,833.47                                                            | 15,053.85                                                            | 73,149.19                                                            | 73,425.59                                                            |
| 31 March 2025             | 03 April 2025     | 20,911.66                                                            | 1,472.19                                                             | 28,486.38                                                            | 63,501.12                                                            |
| 07 April 2025             | 11 April 2025     | 47,032.04                                                            | 18,786.69                                                            | 73,938.59                                                            | 143,093.13                                                           |
| 14 April 2025             | 17 April 2025     | 21,828.13                                                            | 8,727.01                                                             | 42,981.59                                                            | 79,037.18                                                            |
| 22 April 2025             | 25 April 2025     | 19,982.13                                                            | 9,395.86                                                             | 71,612.54                                                            | 106,853.37                                                           |
| 28 April 2025             | 02 May 2025       | 23,113.86                                                            | 12,810.15                                                            | 50,529.95                                                            | 123,892.61                                                           |
| 06 May 2025               | 09 May 2025       | 20,830.24                                                            | 13,531.40                                                            | 55,611.12                                                            | 68,955.67                                                            |
| 12 May 2025               | 16 May 2025       | 16,647.56                                                            | 7,878.77                                                             | 49,959.91                                                            | 91,040.31                                                            |
| 19 May 2025               | 23 May 2025       | 20,195.25                                                            | 7,891.50                                                             | 58,728.98                                                            | 85,165.28                                                            |
| 26 May 2025               | 30 May 2025       | 29,242.26                                                            | 10,281.30                                                            | 66,595.04                                                            | 108,897.90                                                           |
| 02 June 2025              | 06 June 2025      | 17,913.62                                                            | 13,134.52                                                            | 55,652.06                                                            | 75,647.19                                                            |
| 09 June 2025              | 13 June 2025      | 16,835.76                                                            | 12,053.85                                                            | 63,370.11                                                            | 140,191.69                                                           |
| 16 June 2025              | 20 June 2025      | 19,664.16                                                            | 12,955.49                                                            | 43,266.10                                                            | 90,689.36                                                            |
| 23 June 2025              | 27 June 2025      | 29,091.82                                                            | 13,109.14                                                            | 67,458.15                                                            | 118,292.33                                                           |
| 30 June 2025              | 04 July 2025      | 24,278.89                                                            | 12,885.29                                                            | 34,473.00                                                            | 80,865.64                                                            |
| 07 July 2025              | 11 July 2025      | 24,981.06                                                            | 14,384.02                                                            | 53,832.27                                                            | 102,678.46                                                           |
| 14 July 2025              | 18 July 2025      | 18,516.70                                                            | 13,177.86                                                            | 47,398.94                                                            | 80,463.92                                                            |
| 21 July 2025              | 25 July 2025      | 20,131.50                                                            | 11,872.58                                                            | 53,081.25                                                            | 85,596.53                                                            |
| 28 July 2025              | 01 August 2025    | 19,609.91                                                            | 16,413.94                                                            | 62,240.93                                                            | 105,479.52                                                           |
| 04 August 2025            | 08 August 2025    | 22,608.80                                                            | 15,795.89                                                            | 39,748.90                                                            | 98,586.61                                                            |
| 11 August 2025            | 15 August 2025    | 18,811.05                                                            | 11,140.52                                                            | 42,984.48                                                            | 73,459.73                                                            |
| 18 August 2025            | 22 August 2025    | 11,201.63                                                            | 10,959.07                                                            | 39,306.18                                                            | 49,675.52                                                            |
| 25 August 2025            | 29 August 2025    | 25,789.41                                                            | 31,774.70                                                            | 74,633.65                                                            | 141,475.83                                                           |
| 01 September 2025         | 05 September 2025 | 18,874.32                                                            | 31,132.32                                                            | 51,522.31                                                            | 116,954.83                                                           |
| 08 September 2025         | 12 September 2025 | 18,868.64                                                            | 16,985.19                                                            | 48,532.53                                                            | 122,660.36                                                           |
| 15 September 2025         | 19 September 2025 | 20,161.89                                                            | 20,934.80                                                            | 54,775.97                                                            | 76,544.92                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 3,906.41                                                             | 6,532.14                                                             | 118,169.89                                                           | 6,151.14                                                             |
| 31 March 2025             | 03 April 2025     | 2,738.60                                                             | 2,458.64                                                             | 98,150.10                                                            | 3,023.56                                                             |
| 07 April 2025             | 11 April 2025     | 9,118.04                                                             | 7,596.78                                                             | 200,672.63                                                           | 4,162.55                                                             |
| 14 April 2025             | 17 April 2025     | 6,200.76                                                             | 5,324.79                                                             | 158,656.74                                                           | 5,023.72                                                             |
| 22 April 2025             | 25 April 2025     | 5,495.58                                                             | 6,489.98                                                             | 145,849.88                                                           | 6,710.57                                                             |
| 28 April 2025             | 02 May 2025       | 4,291.96                                                             | 3,665.00                                                             | 129,340.86                                                           | 4,741.97                                                             |
| 06 May 2025               | 09 May 2025       | 5,841.47                                                             | 5,201.52                                                             | 215,434.47                                                           | 3,912.29                                                             |
| 12 May 2025               | 16 May 2025       | 6,058.35                                                             | 5,154.91                                                             | 148,308.59                                                           | 4,681.75                                                             |
| 19 May 2025               | 23 May 2025       | 7,098.10                                                             | 5,147.00                                                             | 133,399.87                                                           | 3,394.39                                                             |
| 26 May 2025               | 30 May 2025       | 5,970.01                                                             | 6,603.60                                                             | 152,003.13                                                           | 4,978.65                                                             |
| 02 June 2025              | 06 June 2025      | 7,786.65                                                             | 7,842.91                                                             | 137,816.65                                                           | 13,285.20                                                            |
| 09 June 2025              | 13 June 2025      | 9,455.28                                                             | 8,312.19                                                             | 159,963.45                                                           | 5,684.46                                                             |
| 16 June 2025              | 20 June 2025      | 5,163.91                                                             | 9,480.23                                                             | 166,154.72                                                           | 2,524.02                                                             |
| 23 June 2025              | 27 June 2025      | 5,562.22                                                             | 5,974.74                                                             | 194,687.09                                                           | 10,734.62                                                            |
| 30 June 2025              | 04 July 2025      | 4,474.08                                                             | 4,806.91                                                             | 166,550.13                                                           | 13,186.79                                                            |
| 07 July 2025              | 11 July 2025      | 5,441.34                                                             | 6,079.99                                                             | 134,146.53                                                           | 15,421.74                                                            |
| 14 July 2025              | 18 July 2025      | 5,189.33                                                             | 7,345.84                                                             | 147,843.48                                                           | 17,046.09                                                            |
| 21 July 2025              | 25 July 2025      | 5,641.57                                                             | 8,434.57                                                             | 141,992.03                                                           | 10,453.84                                                            |
| 28 July 2025              | 01 August 2025    | 4,674.56                                                             | 5,080.87                                                             | 165,261.01                                                           | 7,434.58                                                             |
| 04 August 2025            | 08 August 2025    | 6,402.38                                                             | 8,638.42                                                             | 181,238.50                                                           | 20,018.04                                                            |
| 11 August 2025            | 15 August 2025    | 5,707.89                                                             | 5,695.62                                                             | 131,391.31                                                           | 20,065.91                                                            |
| 18 August 2025            | 22 August 2025    | 5,497.01                                                             | 5,185.96                                                             | 144,318.96                                                           | 18,454.17                                                            |
| 25 August 2025            | 29 August 2025    | 8,035.75                                                             | 7,448.97                                                             | 195,190.23                                                           | 22,977.31                                                            |
| 01 September 2025         | 05 September 2025 | 6,048.84                                                             | 9,161.27                                                             | 129,652.10                                                           | 14,927.89                                                            |
| 08 September 2025         | 12 September 2025 | 8,720.18                                                             | 7,825.51                                                             | 158,439.49                                                           | 13,441.00                                                            |
| 15 September 2025         | 19 September 2025 | 4,105.33                                                             | 22,448.84                                                            | 183,686.19                                                           | 16,301.72                                                            |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 24 March 2025             | 28 March 2025     | 287,716.37                                                                | 18,800.23                                                                 | 8,030.56                                                                  | 5,292.33                                                                      |
| 31 March 2025             | 03 April 2025     | 193,126.01                                                                | 11,811.55                                                                 | 6,933.24                                                                  | 4,629.76                                                                      |
| 07 April 2025             | 11 April 2025     | 430,210.37                                                                | 47,582.16                                                                 | 11,600.02                                                                 | 5,822.65                                                                      |
| 14 April 2025             | 17 April 2025     | 286,139.71                                                                | 21,184.44                                                                 | 9,809.53                                                                  | 5,270.30                                                                      |
| 22 April 2025             | 25 April 2025     | 335,911.19                                                                | 18,449.72                                                                 | 7,981.48                                                                  | 3,566.88                                                                      |
| 28 April 2025             | 02 May 2025       | 275,576.99                                                                | 58,441.69                                                                 | 11,039.04                                                                 | 2,955.64                                                                      |
| 06 May 2025               | 09 May 2025       | 350,375.87                                                                | 22,094.92                                                                 | 7,877.50                                                                  | 3,233.34                                                                      |
| 12 May 2025               | 16 May 2025       | 291,791.56                                                                | 22,827.78                                                                 | 6,567.18                                                                  | 3,450.36                                                                      |
| 19 May 2025               | 23 May 2025       | 271,185.63                                                                | 26,417.97                                                                 | 10,673.26                                                                 | 5,088.50                                                                      |
| 26 May 2025               | 30 May 2025       | 325,713.55                                                                | 34,131.63                                                                 | 11,852.14                                                                 | 5,034.30                                                                      |
| 02 June 2025              | 06 June 2025      | 278,670.88                                                                | 37,254.76                                                                 | 7,548.76                                                                  | 2,278.97                                                                      |
| 09 June 2025              | 13 June 2025      | 336,231.98                                                                | 57,774.29                                                                 | 10,152.42                                                                 | 3,534.19                                                                      |
| 16 June 2025              | 20 June 2025      | 304,494.94                                                                | 29,452.66                                                                 | 7,090.29                                                                  | 4,140.28                                                                      |
| 23 June 2025              | 27 June 2025      | 397,960.44                                                                | 26,147.98                                                                 | 11,554.57                                                                 | 4,454.99                                                                      |
| 30 June 2025              | 04 July 2025      | 282,526.90                                                                | 40,531.48                                                                 | 10,565.25                                                                 | 3,737.85                                                                      |
| 07 July 2025              | 11 July 2025      | 307,407.59                                                                | 33,612.39                                                                 | 7,744.77                                                                  | 3,703.57                                                                      |
| 14 July 2025              | 18 July 2025      | 286,484.04                                                                | 27,966.15                                                                 | 13,256.05                                                                 | 4,246.60                                                                      |
| 21 July 2025              | 25 July 2025      | 301,074.95                                                                | 17,650.24                                                                 | 7,321.54                                                                  | 5,130.56                                                                      |
| 28 July 2025              | 01 August 2025    | 333,079.26                                                                | 34,710.14                                                                 | 9,385.60                                                                  | 3,950.49                                                                      |
| 04 August 2025            | 08 August 2025    | 341,976.70                                                                | 32,054.07                                                                 | 8,942.78                                                                  | 5,042.95                                                                      |
| 11 August 2025            | 15 August 2025    | 273,921.02                                                                | 19,987.92                                                                 | 8,468.72                                                                  | 3,330.06                                                                      |
| 18 August 2025            | 22 August 2025    | 253,122.83                                                                | 17,261.52                                                                 | 7,806.62                                                                  | 2,026.08                                                                      |
| 25 August 2025            | 29 August 2025    | 441,830.06                                                                | 44,063.78                                                                 | 10,358.97                                                                 | 5,299.56                                                                      |
| 01 September 2025         | 05 September 2025 | 318,577.64                                                                | 48,279.20                                                                 | 3,522.01                                                                  | 3,637.67                                                                      |
| 08 September 2025         | 12 September 2025 | 309,402.58                                                                | 75,747.42                                                                 | 3,967.64                                                                  | 2,118.00                                                                      |
| 15 September 2025         | 19 September 2025 | 355,085.51                                                                | 33,867.96                                                                 | 3,319.60                                                                  | 2,570.87                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 24 March 2025                               | 28 March 2025     | 4,167.06                                                                 | 215.13                                                                   | 0.00                                                                   | 65,645                                   |
| 31 March 2025                               | 03 April 2025     | 3,922.88                                                                 | 318.81                                                                   | 0.00                                                                   | 43,585                                   |
| 07 April 2025                               | 11 April 2025     | 8,565.20                                                                 | 620.03                                                                   | 0.00                                                                   | 108,054                                  |
| 14 April 2025                               | 17 April 2025     | 4,997.58                                                                 | 378.36                                                                   | 0.00                                                                   | 65,840                                   |
| 22 April 2025                               | 25 April 2025     | 5,897.60                                                                 | 583.05                                                                   | 0.00                                                                   | 74,974                                   |
| 28 April 2025                               | 02 May 2025       | 4,020.39                                                                 | 352.60                                                                   | 0.00                                                                   | 68,128                                   |
| 06 May 2025                                 | 09 May 2025       | 5,031.80                                                                 | 649.32                                                                   | 55.43                                                                  | 84,643                                   |
| 12 May 2025                                 | 16 May 2025       | 4,381.74                                                                 | 616.54                                                                   | 95.00                                                                  | 74,455                                   |
| 19 May 2025                                 | 23 May 2025       | 6,903.35                                                                 | 693.66                                                                   | 58.00                                                                  | 66,031                                   |
| 26 May 2025                                 | 30 May 2025       | 7,595.62                                                                 | 197.24                                                                   | 47.39                                                                  | 70,316                                   |
| 02 June 2025                                | 06 June 2025      | 3,000.32                                                                 | 325.11                                                                   | 0.00                                                                   | 62,674                                   |
| 09 June 2025                                | 13 June 2025      | 7,572.45                                                                 | 526.48                                                                   | 75.00                                                                  | 66,841                                   |
| 16 June 2025                                | 20 June 2025      | 4,522.49                                                                 | 197.02                                                                   | 0.30                                                                   | 69,983                                   |
| 23 June 2025                                | 27 June 2025      | 4,434.24                                                                 | 245.78                                                                   | 112.12                                                                 | 83,741                                   |
| 30 June 2025                                | 04 July 2025      | 4,037.59                                                                 | 121.66                                                                   | 0.00                                                                   | 65,528                                   |
| 07 July 2025                                | 11 July 2025      | 4,484.37                                                                 | 12.70                                                                    | 0.00                                                                   | 59,956                                   |
| 14 July 2025                                | 18 July 2025      | 4,694.84                                                                 | 334.47                                                                   | 0.00                                                                   | 61,979                                   |
| 21 July 2025                                | 25 July 2025      | 4,951.23                                                                 | 955.30                                                                   | 120.04                                                                 | 66,366                                   |
| 28 July 2025                                | 01 August 2025    | 4,499.39                                                                 | 357.10                                                                   | 213.34                                                                 | 74,116                                   |
| 04 August 2025                              | 08 August 2025    | 4,434.99                                                                 | 586.05                                                                   | 0.00                                                                   | 78,274                                   |
| 11 August 2025                              | 15 August 2025    | 3,005.62                                                                 | 540.01                                                                   | 3.15                                                                   | 59,891                                   |
| 18 August 2025                              | 22 August 2025    | 4,038.34                                                                 | 335.09                                                                   | 8.00                                                                   | 55,580                                   |
| 25 August 2025                              | 29 August 2025    | 5,658.57                                                                 | 110.93                                                                   | 4.00                                                                   | 85,520                                   |
| 01 September 2025                           | 05 September 2025 | 3,318.42                                                                 | 828.43                                                                   | 110.51                                                                 | 65,587                                   |
| 08 September 2025                           | 12 September 2025 | 3,978.90                                                                 | 258.37                                                                   | 0.00                                                                   | 68,506                                   |
| 15 September 2025                           | 19 September 2025 | 3,630.51                                                                 | 465.21                                                                   | 20.00                                                                  | 75,403                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 65,645                                           | 24,338                                                                   | 41,308                                                                      | 1,454                                                          |
| 31 March 2025             | 03 April 2025     | 43,585                                           | 16,128                                                                   | 27,457                                                                      | 1,148                                                          |
| 07 April 2025             | 11 April 2025     | 108,054                                          | 42,143                                                                   | 65,912                                                                      | 2,107                                                          |
| 14 April 2025             | 17 April 2025     | 65,840                                           | 26,610                                                                   | 39,231                                                                      | 1,083                                                          |
| 22 April 2025             | 25 April 2025     | 74,974                                           | 30,099                                                                   | 44,875                                                                      | 1,209                                                          |
| 28 April 2025             | 02 May 2025       | 68,128                                           | 25,757                                                                   | 42,372                                                                      | 1,143                                                          |
| 06 May 2025               | 09 May 2025       | 84,643                                           | 30,946                                                                   | 53,697                                                                      | 1,139                                                          |
| 12 May 2025               | 16 May 2025       | 74,455                                           | 29,392                                                                   | 45,063                                                                      | 1,087                                                          |
| 19 May 2025               | 23 May 2025       | 66,031                                           | 22,709                                                                   | 43,322                                                                      | 1,146                                                          |
| 26 May 2025               | 30 May 2025       | 70,316                                           | 25,825                                                                   | 44,491                                                                      | 1,228                                                          |
| 02 June 2025              | 06 June 2025      | 62,674                                           | 20,373                                                                   | 42,301                                                                      | 959                                                            |
| 09 June 2025              | 13 June 2025      | 66,841                                           | 22,841                                                                   | 44,000                                                                      | 862                                                            |
| 16 June 2025              | 20 June 2025      | 69,983                                           | 26,471                                                                   | 43,512                                                                      | 1,035                                                          |
| 23 June 2025              | 27 June 2025      | 83,741                                           | 31,095                                                                   | 52,647                                                                      | 1,088                                                          |
| 30 June 2025              | 04 July 2025      | 65,528                                           | 23,731                                                                   | 41,797                                                                      | 1,110                                                          |
| 07 July 2025              | 11 July 2025      | 59,956                                           | 22,489                                                                   | 37,467                                                                      | 1,127                                                          |
| 14 July 2025              | 18 July 2025      | 61,979                                           | 22,003                                                                   | 39,976                                                                      | 801                                                            |
| 21 July 2025              | 25 July 2025      | 66,366                                           | 25,329                                                                   | 41,038                                                                      | 945                                                            |
| 28 July 2025              | 01 August 2025    | 74,116                                           | 28,597                                                                   | 45,520                                                                      | 937                                                            |
| 04 August 2025            | 08 August 2025    | 78,274                                           | 30,314                                                                   | 47,960                                                                      | 1,270                                                          |
| 11 August 2025            | 15 August 2025    | 59,891                                           | 22,924                                                                   | 36,967                                                                      | 1,017                                                          |
| 18 August 2025            | 22 August 2025    | 55,580                                           | 18,826                                                                   | 36,754                                                                      | 514                                                            |
| 25 August 2025            | 29 August 2025    | 85,520                                           | 33,372                                                                   | 52,149                                                                      | 1,187                                                          |
| 01 September 2025         | 05 September 2025 | 65,587                                           | 24,917                                                                   | 40,670                                                                      | 1,074                                                          |
| 08 September 2025         | 12 September 2025 | 68,506                                           | 24,570                                                                   | 43,936                                                                      | 925                                                            |
| 15 September 2025         | 19 September 2025 | 75,403                                           | 27,660                                                                   | 47,744                                                                      | 977                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 4,078                                                          | 17,631                                                         | 18,731                                                         | 1,116                                                          |
| 31 March 2025             | 03 April 2025     | 985                                                            | 7,227                                                          | 16,244                                                         | 629                                                            |
| 07 April 2025             | 11 April 2025     | 7,178                                                          | 18,102                                                         | 38,154                                                         | 2,191                                                          |
| 14 April 2025             | 17 April 2025     | 2,713                                                          | 9,957                                                          | 20,747                                                         | 1,064                                                          |
| 22 April 2025             | 25 April 2025     | 3,311                                                          | 16,018                                                         | 26,465                                                         | 1,301                                                          |
| 28 April 2025             | 02 May 2025       | 3,796                                                          | 14,218                                                         | 19,538                                                         | 981                                                            |
| 06 May 2025               | 09 May 2025       | 4,786                                                          | 19,113                                                         | 21,616                                                         | 1,458                                                          |
| 12 May 2025               | 16 May 2025       | 2,870                                                          | 15,878                                                         | 26,790                                                         | 1,246                                                          |
| 19 May 2025               | 23 May 2025       | 3,549                                                          | 17,582                                                         | 20,414                                                         | 1,386                                                          |
| 26 May 2025               | 30 May 2025       | 3,529                                                          | 17,083                                                         | 22,610                                                         | 1,559                                                          |
| 02 June 2025              | 06 June 2025      | 3,618                                                          | 16,289                                                         | 18,047                                                         | 1,693                                                          |
| 09 June 2025              | 13 June 2025      | 4,012                                                          | 12,113                                                         | 22,049                                                         | 1,818                                                          |
| 16 June 2025              | 20 June 2025      | 5,102                                                          | 12,654                                                         | 21,880                                                         | 1,109                                                          |
| 23 June 2025              | 27 June 2025      | 5,162                                                          | 15,831                                                         | 27,059                                                         | 1,274                                                          |
| 30 June 2025              | 04 July 2025      | 4,922                                                          | 12,307                                                         | 19,403                                                         | 1,111                                                          |
| 07 July 2025              | 11 July 2025      | 4,579                                                          | 11,114                                                         | 18,649                                                         | 1,418                                                          |
| 14 July 2025              | 18 July 2025      | 4,479                                                          | 12,606                                                         | 18,530                                                         | 1,087                                                          |
| 21 July 2025              | 25 July 2025      | 4,162                                                          | 11,648                                                         | 22,235                                                         | 1,068                                                          |
| 28 July 2025              | 01 August 2025    | 6,320                                                          | 14,722                                                         | 21,894                                                         | 1,128                                                          |
| 04 August 2025            | 08 August 2025    | 6,823                                                          | 13,439                                                         | 22,689                                                         | 1,390                                                          |
| 11 August 2025            | 15 August 2025    | 4,792                                                          | 11,979                                                         | 18,025                                                         | 1,262                                                          |
| 18 August 2025            | 22 August 2025    | 4,758                                                          | 11,432                                                         | 13,683                                                         | 1,128                                                          |
| 25 August 2025            | 29 August 2025    | 7,963                                                          | 14,005                                                         | 24,253                                                         | 1,879                                                          |
| 01 September 2025         | 05 September 2025 | 7,221                                                          | 15,508                                                         | 16,878                                                         | 1,130                                                          |
| 08 September 2025         | 12 September 2025 | 5,425                                                          | 12,300                                                         | 20,080                                                         | 1,785                                                          |
| 15 September 2025         | 19 September 2025 | 5,145                                                          | 15,199                                                         | 22,141                                                         | 992                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 2,794                                                          | 19,429                                                         | 413                                                          | 63,767                                                              |
| 31 March 2025             | 03 April 2025     | 1,230                                                          | 15,579                                                         | 545                                                          | 42,155                                                              |
| 07 April 2025             | 11 April 2025     | 2,982                                                          | 36,773                                                         | 567                                                          | 105,527                                                             |
| 14 April 2025             | 17 April 2025     | 1,933                                                          | 27,963                                                         | 382                                                          | 63,603                                                              |
| 22 April 2025             | 25 April 2025     | 2,488                                                          | 23,708                                                         | 476                                                          | 73,302                                                              |
| 28 April 2025             | 02 May 2025       | 1,759                                                          | 25,730                                                         | 964                                                          | 66,493                                                              |
| 06 May 2025               | 09 May 2025       | 1,802                                                          | 33,751                                                         | 980                                                          | 82,281                                                              |
| 12 May 2025               | 16 May 2025       | 1,873                                                          | 23,608                                                         | 1,103                                                        | 72,367                                                              |
| 19 May 2025               | 23 May 2025       | 2,015                                                          | 18,942                                                         | 997                                                          | 63,351                                                              |
| 26 May 2025               | 30 May 2025       | 2,284                                                          | 21,065                                                         | 960                                                          | 67,111                                                              |
| 02 June 2025              | 06 June 2025      | 1,725                                                          | 18,556                                                         | 1,788                                                        | 58,064                                                              |
| 09 June 2025              | 13 June 2025      | 1,642                                                          | 23,323                                                         | 1,023                                                        | 61,636                                                              |
| 16 June 2025              | 20 June 2025      | 2,954                                                          | 24,340                                                         | 911                                                          | 67,012                                                              |
| 23 June 2025              | 27 June 2025      | 2,742                                                          | 29,775                                                         | 811                                                          | 81,242                                                              |
| 30 June 2025              | 04 July 2025      | 2,197                                                          | 22,916                                                         | 1,564                                                        | 63,429                                                              |
| 07 July 2025              | 11 July 2025      | 2,075                                                          | 20,161                                                         | 835                                                          | 58,173                                                              |
| 14 July 2025              | 18 July 2025      | 2,532                                                          | 21,167                                                         | 777                                                          | 59,555                                                              |
| 21 July 2025              | 25 July 2025      | 2,483                                                          | 22,948                                                         | 879                                                          | 64,562                                                              |
| 28 July 2025              | 01 August 2025    | 2,362                                                          | 25,914                                                         | 841                                                          | 72,189                                                              |
| 04 August 2025            | 08 August 2025    | 3,068                                                          | 28,072                                                         | 1,524                                                        | 75,798                                                              |
| 11 August 2025            | 15 August 2025    | 2,207                                                          | 19,827                                                         | 783                                                          | 57,754                                                              |
| 18 August 2025            | 22 August 2025    | 2,007                                                          | 21,362                                                         | 698                                                          | 53,162                                                              |
| 25 August 2025            | 29 August 2025    | 2,808                                                          | 32,640                                                         | 787                                                          | 82,378                                                              |
| 01 September 2025         | 05 September 2025 | 2,573                                                          | 20,029                                                         | 1,175                                                        | 61,549                                                              |
| 08 September 2025         | 12 September 2025 | 2,381                                                          | 25,021                                                         | 592                                                          | 61,559                                                              |
| 15 September 2025         | 19 September 2025 | 2,902                                                          | 27,294                                                         | 754                                                          | 71,681                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 987                                                                 | 303                                                                 | 362                                                                  | 197                                                                |
| 31 March 2025             | 03 April 2025     | 511                                                                 | 391                                                                 | 277                                                                  | 235                                                                |
| 07 April 2025             | 11 April 2025     | 1,221                                                               | 447                                                                 | 283                                                                  | 476                                                                |
| 14 April 2025             | 17 April 2025     | 887                                                                 | 535                                                                 | 377                                                                  | 380                                                                |
| 22 April 2025             | 25 April 2025     | 794                                                                 | 317                                                                 | 222                                                                  | 297                                                                |
| 28 April 2025             | 02 May 2025       | 823                                                                 | 303                                                                 | 222                                                                  | 241                                                                |
| 06 May 2025               | 09 May 2025       | 1,190                                                               | 467                                                                 | 251                                                                  | 384                                                                |
| 12 May 2025               | 16 May 2025       | 1,120                                                               | 422                                                                 | 247                                                                  | 243                                                                |
| 19 May 2025               | 23 May 2025       | 1,551                                                               | 443                                                                 | 240                                                                  | 404                                                                |
| 26 May 2025               | 30 May 2025       | 2,110                                                               | 473                                                                 | 242                                                                  | 350                                                                |
| 02 June 2025              | 06 June 2025      | 3,835                                                               | 395                                                                 | 127                                                                  | 219                                                                |
| 09 June 2025              | 13 June 2025      | 4,130                                                               | 485                                                                 | 222                                                                  | 318                                                                |
| 16 June 2025              | 20 June 2025      | 2,139                                                               | 349                                                                 | 185                                                                  | 264                                                                |
| 23 June 2025              | 27 June 2025      | 1,326                                                               | 541                                                                 | 268                                                                  | 317                                                                |
| 30 June 2025              | 04 July 2025      | 1,117                                                               | 477                                                                 | 190                                                                  | 268                                                                |
| 07 July 2025              | 11 July 2025      | 1,044                                                               | 340                                                                 | 183                                                                  | 209                                                                |
| 14 July 2025              | 18 July 2025      | 1,307                                                               | 634                                                                 | 205                                                                  | 245                                                                |
| 21 July 2025              | 25 July 2025      | 886                                                                 | 335                                                                 | 195                                                                  | 287                                                                |
| 28 July 2025              | 01 August 2025    | 1,040                                                               | 418                                                                 | 171                                                                  | 262                                                                |
| 04 August 2025            | 08 August 2025    | 1,560                                                               | 479                                                                 | 199                                                                  | 210                                                                |
| 11 August 2025            | 15 August 2025    | 1,374                                                               | 418                                                                 | 133                                                                  | 178                                                                |
| 18 August 2025            | 22 August 2025    | 1,485                                                               | 570                                                                 | 137                                                                  | 197                                                                |
| 25 August 2025            | 29 August 2025    | 2,218                                                               | 399                                                                 | 229                                                                  | 271                                                                |
| 01 September 2025         | 05 September 2025 | 3,390                                                               | 226                                                                 | 185                                                                  | 210                                                                |
| 08 September 2025         | 12 September 2025 | 6,295                                                               | 226                                                                 | 151                                                                  | 259                                                                |
| 15 September 2025         | 19 September 2025 | 3,132                                                               | 219                                                                 | 157                                                                  | 193                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 24 March 2025             | 28 March 2025     | 31                                                                 | 0                                                                |
| 31 March 2025             | 03 April 2025     | 17                                                                 | 0                                                                |
| 07 April 2025             | 11 April 2025     | 101                                                                | 0                                                                |
| 14 April 2025             | 17 April 2025     | 59                                                                 | 0                                                                |
| 22 April 2025             | 25 April 2025     | 43                                                                 | 0                                                                |
| 28 April 2025             | 02 May 2025       | 47                                                                 | 0                                                                |
| 06 May 2025               | 09 May 2025       | 68                                                                 | 3                                                                |
| 12 May 2025               | 16 May 2025       | 54                                                                 | 3                                                                |
| 19 May 2025               | 23 May 2025       | 38                                                                 | 5                                                                |
| 26 May 2025               | 30 May 2025       | 29                                                                 | 2                                                                |
| 02 June 2025              | 06 June 2025      | 34                                                                 | 0                                                                |
| 09 June 2025              | 13 June 2025      | 48                                                                 | 3                                                                |
| 16 June 2025              | 20 June 2025      | 33                                                                 | 2                                                                |
| 23 June 2025              | 27 June 2025      | 44                                                                 | 3                                                                |
| 30 June 2025              | 04 July 2025      | 48                                                                 | 0                                                                |
| 07 July 2025              | 11 July 2025      | 7                                                                  | 0                                                                |
| 14 July 2025              | 18 July 2025      | 35                                                                 | 0                                                                |
| 21 July 2025              | 25 July 2025      | 87                                                                 | 15                                                               |
| 28 July 2025              | 01 August 2025    | 35                                                                 | 2                                                                |
| 04 August 2025            | 08 August 2025    | 29                                                                 | 0                                                                |
| 11 August 2025            | 15 August 2025    | 34                                                                 | 1                                                                |
| 18 August 2025            | 22 August 2025    | 25                                                                 | 4                                                                |
| 25 August 2025            | 29 August 2025    | 26                                                                 | 1                                                                |
| 01 September 2025         | 05 September 2025 | 24                                                                 | 4                                                                |
| 08 September 2025         | 12 September 2025 | 17                                                                 | 0                                                                |
| 15 September 2025         | 19 September 2025 | 22                                                                 | 1                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   | New Trade Turnover (US\$m)         |                                                      |                                                                          |                                                                              |
|---------------------------|-------------------|------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------------|
| For The Period            |                   | Asset Class Total                  | By Product                                           | By Product and Intention to Clear                                        |                                                                              |
| From                      | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Non-deliverable Forward | New Trade Turnover (US\$m) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$m) / Not Intended to Clear / Non-deliverable Forward |
| 22 September 2025         | 26 September 2025 | 377,708.55                         | 377,708.55                                           | 149,867.81                                                               | 227,840.74                                                                   |
| 29 September 2025         | 03 October 2025   | 299,998.50                         | 299,998.50                                           | 119,586.40                                                               | 180,412.10                                                                   |
| 06 October 2025           | 10 October 2025   | 205,917.67                         | 205,917.67                                           | 86,451.93                                                                | 119,465.74                                                                   |
| 13 October 2025           | 17 October 2025   | 437,327.05                         | 437,327.05                                           | 168,414.60                                                               | 268,912.45                                                                   |
| 20 October 2025           | 24 October 2025   | 285,763.69                         | 285,763.69                                           | 129,338.00                                                               | 156,425.70                                                                   |
| 27 October 2025           | 31 October 2025   | 425,384.81                         | 425,384.81                                           | 173,669.86                                                               | 251,714.96                                                                   |
| 03 November 2025          | 07 November 2025  | 325,087.80                         | 325,087.80                                           | 141,145.10                                                               | 183,942.70                                                                   |
| 10 November 2025          | 14 November 2025  | 372,392.73                         | 372,392.73                                           | 163,151.51                                                               | 209,241.22                                                                   |
| 17 November 2025          | 21 November 2025  | 359,938.60                         | 359,938.60                                           | 167,247.84                                                               | 192,690.75                                                                   |
| 24 November 2025          | 28 November 2025  | 454,030.92                         | 454,030.92                                           | 192,474.37                                                               | 261,556.55                                                                   |
| 01 December 2025          | 05 December 2025  | 453,179.80                         | 453,179.80                                           | 206,772.53                                                               | 246,407.27                                                                   |
| 08 December 2025          | 12 December 2025  | 426,135.34                         | 426,135.34                                           | 200,232.50                                                               | 225,902.85                                                                   |
| 15 December 2025          | 19 December 2025  | 389,665.63                         | 389,665.63                                           | 164,028.67                                                               | 225,636.97                                                                   |
| 22 December 2025          | 24 December 2025  | 191,422.50                         | 191,422.50                                           | 75,508.75                                                                | 115,913.74                                                                   |
| 29 December 2025          | 02 January 2026   | 264,212.05                         | 264,212.05                                           | 120,769.51                                                               | 143,442.54                                                                   |
| 05 January 2026           | 09 January 2026   | 473,963.58                         | 473,963.58                                           | 208,784.90                                                               | 265,178.67                                                                   |
| 12 January 2026           | 16 January 2026   | 428,239.89                         | 428,239.89                                           | 185,583.21                                                               | 242,656.68                                                                   |
| 19 January 2026           | 23 January 2026   | 480,063.52                         | 480,063.52                                           | 200,574.55                                                               | 279,488.96                                                                   |
| 26 January 2026           | 30 January 2026   | 542,479.83                         | 542,479.83                                           | 228,443.27                                                               | 314,036.56                                                                   |
| 02 February 2026          | 06 February 2026  | 443,365.08                         | 443,365.08                                           | 179,357.77                                                               | 264,007.31                                                                   |
| 09 February 2026          | 13 February 2026  | 446,970.20                         | 446,970.20                                           | 199,147.89                                                               | 247,822.32                                                                   |
| 16 February 2026          | 20 February 2026  | 160,478.19                         | 160,478.19                                           | 60,554.60                                                                | 99,923.59                                                                    |
| 23 February 2026          | 27 February 2026  | 454,387.11                         | 454,387.11                                           | 173,487.50                                                               | 280,899.61                                                                   |
| 02 March 2026             | 06 March 2026     | 499,509.64                         | 499,509.64                                           | 225,413.32                                                               | 274,096.32                                                                   |
| 09 March 2026             | 13 March 2026     | 594,739.70                         | 594,739.70                                           | 251,490.76                                                               | 343,248.94                                                                   |
| 16 March 2026             | 20 March 2026     | 385,053.18                         | 385,053.18                                           | 166,242.57                                                               | 218,810.60                                                                   |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 22 September 2025         | 26 September 2025 | 23,712.62                                                            | 25,258.04                                                            | 75,486.40                                                            | 86,543.27                                                            |
| 29 September 2025         | 03 October 2025   | 21,505.10                                                            | 19,862.76                                                            | 48,771.55                                                            | 90,474.17                                                            |
| 06 October 2025           | 10 October 2025   | 7,028.46                                                             | 11,888.82                                                            | 49,889.03                                                            | 32,800.18                                                            |
| 13 October 2025           | 17 October 2025   | 26,334.67                                                            | 11,366.68                                                            | 80,060.78                                                            | 109,792.29                                                           |
| 20 October 2025           | 24 October 2025   | 17,297.33                                                            | 12,992.54                                                            | 45,819.47                                                            | 102,136.25                                                           |
| 27 October 2025           | 31 October 2025   | 18,537.46                                                            | 36,575.02                                                            | 82,191.34                                                            | 135,454.87                                                           |
| 03 November 2025          | 07 November 2025  | 12,773.18                                                            | 13,481.77                                                            | 40,011.11                                                            | 116,441.89                                                           |
| 10 November 2025          | 14 November 2025  | 15,663.79                                                            | 9,283.62                                                             | 48,440.31                                                            | 144,124.47                                                           |
| 17 November 2025          | 21 November 2025  | 16,071.01                                                            | 15,643.32                                                            | 57,093.32                                                            | 114,692.67                                                           |
| 24 November 2025          | 28 November 2025  | 30,357.68                                                            | 15,307.34                                                            | 91,448.49                                                            | 139,045.81                                                           |
| 01 December 2025          | 05 December 2025  | 18,866.93                                                            | 19,470.18                                                            | 82,634.00                                                            | 124,745.70                                                           |
| 08 December 2025          | 12 December 2025  | 24,926.82                                                            | 14,680.70                                                            | 56,755.93                                                            | 152,853.28                                                           |
| 15 December 2025          | 19 December 2025  | 15,329.88                                                            | 19,240.94                                                            | 89,227.40                                                            | 90,935.79                                                            |
| 22 December 2025          | 24 December 2025  | 8,262.88                                                             | 5,588.50                                                             | 47,767.54                                                            | 54,189.84                                                            |
| 29 December 2025          | 02 January 2026   | 18,117.93                                                            | 7,856.05                                                             | 57,752.11                                                            | 74,546.97                                                            |
| 05 January 2026           | 09 January 2026   | 38,985.06                                                            | 21,574.80                                                            | 70,595.05                                                            | 153,570.53                                                           |
| 12 January 2026           | 16 January 2026   | 24,523.17                                                            | 16,049.82                                                            | 52,281.37                                                            | 132,784.54                                                           |
| 19 January 2026           | 23 January 2026   | 22,271.92                                                            | 19,573.05                                                            | 94,343.44                                                            | 113,504.38                                                           |
| 26 January 2026           | 30 January 2026   | 28,007.31                                                            | 38,930.37                                                            | 67,831.05                                                            | 188,655.91                                                           |
| 02 February 2026          | 06 February 2026  | 23,215.63                                                            | 19,593.01                                                            | 71,559.01                                                            | 143,144.00                                                           |
| 09 February 2026          | 13 February 2026  | 23,517.95                                                            | 19,932.04                                                            | 53,598.06                                                            | 154,210.14                                                           |
| 16 February 2026          | 20 February 2026  | 4,753.25                                                             | 7,613.19                                                             | 51,663.99                                                            | 58,828.97                                                            |
| 23 February 2026          | 27 February 2026  | 33,380.96                                                            | 20,508.04                                                            | 57,002.86                                                            | 166,236.19                                                           |
| 02 March 2026             | 06 March 2026     | 32,904.21                                                            | 17,927.97                                                            | 77,858.36                                                            | 177,942.49                                                           |
| 09 March 2026             | 13 March 2026     | 27,946.73                                                            | 23,878.05                                                            | 94,905.60                                                            | 210,753.27                                                           |
| 16 March 2026             | 20 March 2026     | 14,458.85                                                            | 11,089.56                                                            | 70,729.57                                                            | 160,745.27                                                           |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|-------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |                   |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To                | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 2,705.13                                                             | 8,128.54                                                             | 146,206.81                                                           | 9,667.75                                                             |
| 29 September 2025         | 03 October 2025   | 2,570.02                                                             | 7,182.51                                                             | 101,239.14                                                           | 8,393.25                                                             |
| 06 October 2025           | 10 October 2025   | 2,452.87                                                             | 7,308.92                                                             | 77,187.96                                                            | 17,361.42                                                            |
| 13 October 2025           | 17 October 2025   | 4,368.07                                                             | 7,448.76                                                             | 184,549.44                                                           | 13,406.35                                                            |
| 20 October 2025           | 24 October 2025   | 3,512.76                                                             | 5,528.85                                                             | 95,462.03                                                            | 3,014.47                                                             |
| 27 October 2025           | 31 October 2025   | 4,538.53                                                             | 8,601.14                                                             | 122,500.13                                                           | 16,986.33                                                            |
| 03 November 2025          | 07 November 2025  | 3,375.86                                                             | 6,960.25                                                             | 119,720.44                                                           | 12,323.31                                                            |
| 10 November 2025          | 14 November 2025  | 5,807.10                                                             | 6,632.28                                                             | 120,514.00                                                           | 21,927.15                                                            |
| 17 November 2025          | 21 November 2025  | 4,316.29                                                             | 6,025.79                                                             | 142,559.35                                                           | 3,536.85                                                             |
| 24 November 2025          | 28 November 2025  | 8,491.84                                                             | 7,137.60                                                             | 137,341.42                                                           | 24,900.74                                                            |
| 01 December 2025          | 05 December 2025  | 5,675.81                                                             | 12,359.34                                                            | 165,382.29                                                           | 24,045.56                                                            |
| 08 December 2025          | 12 December 2025  | 7,322.35                                                             | 10,117.57                                                            | 147,202.96                                                           | 12,275.73                                                            |
| 15 December 2025          | 19 December 2025  | 3,372.88                                                             | 8,442.85                                                             | 144,872.35                                                           | 18,243.53                                                            |
| 22 December 2025          | 24 December 2025  | 1,480.83                                                             | 3,182.78                                                             | 65,935.50                                                            | 5,014.63                                                             |
| 29 December 2025          | 02 January 2026   | 3,593.01                                                             | 2,660.47                                                             | 94,224.99                                                            | 5,460.52                                                             |
| 05 January 2026           | 09 January 2026   | 3,413.51                                                             | 9,460.56                                                             | 162,205.40                                                           | 14,158.67                                                            |
| 12 January 2026           | 16 January 2026   | 4,294.17                                                             | 6,998.47                                                             | 177,303.64                                                           | 14,004.72                                                            |
| 19 January 2026           | 23 January 2026   | 5,146.84                                                             | 7,646.77                                                             | 208,250.38                                                           | 9,326.73                                                             |
| 26 January 2026           | 30 January 2026   | 5,661.33                                                             | 9,845.09                                                             | 184,342.48                                                           | 19,206.29                                                            |
| 02 February 2026          | 06 February 2026  | 5,675.67                                                             | 8,303.43                                                             | 153,439.83                                                           | 18,434.50                                                            |
| 09 February 2026          | 13 February 2026  | 3,329.97                                                             | 6,724.99                                                             | 167,796.87                                                           | 17,860.19                                                            |
| 16 February 2026          | 20 February 2026  | 1,634.40                                                             | 4,784.16                                                             | 23,918.42                                                            | 7,281.80                                                             |
| 23 February 2026          | 27 February 2026  | 7,040.79                                                             | 8,767.73                                                             | 144,913.59                                                           | 16,536.95                                                            |
| 02 March 2026             | 06 March 2026     | 6,421.72                                                             | 13,219.23                                                            | 162,540.25                                                           | 10,695.42                                                            |
| 09 March 2026             | 13 March 2026     | 14,594.12                                                            | 14,161.22                                                            | 189,416.30                                                           | 19,084.41                                                            |
| 16 March 2026             | 20 March 2026     | 3,506.78                                                             | 8,548.96                                                             | 107,293.71                                                           | 8,680.48                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                           |                                                                           |                                                                           |                                                                               |
|---------------------------|-------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |                   | By Product and Residual Maturity                                          |                                                                           |                                                                           |                                                                               |
| From                      | To                | New Trade Turnover<br>(US\$m) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 22 September 2025         | 26 September 2025 | 328,766.92                                                                | 32,632.91                                                                 | 6,938.41                                                                  | 3,462.23                                                                      |
| 29 September 2025         | 03 October 2025   | 253,400.85                                                                | 31,279.97                                                                 | 9,462.34                                                                  | 3,971.26                                                                      |
| 06 October 2025           | 10 October 2025   | 185,117.87                                                                | 10,005.51                                                                 | 3,478.16                                                                  | 2,255.98                                                                      |
| 13 October 2025           | 17 October 2025   | 394,675.07                                                                | 26,652.84                                                                 | 7,355.26                                                                  | 4,137.55                                                                      |
| 20 October 2025           | 24 October 2025   | 254,164.79                                                                | 22,096.59                                                                 | 3,510.34                                                                  | 1,630.91                                                                      |
| 27 October 2025           | 31 October 2025   | 376,937.39                                                                | 34,004.22                                                                 | 6,469.70                                                                  | 4,268.32                                                                      |
| 03 November 2025          | 07 November 2025  | 288,808.59                                                                | 24,641.92                                                                 | 3,992.65                                                                  | 2,529.58                                                                      |
| 10 November 2025          | 14 November 2025  | 325,483.78                                                                | 31,691.95                                                                 | 4,552.67                                                                  | 4,018.80                                                                      |
| 17 November 2025          | 21 November 2025  | 307,806.15                                                                | 37,093.89                                                                 | 5,046.84                                                                  | 3,794.11                                                                      |
| 24 November 2025          | 28 November 2025  | 392,276.02                                                                | 47,880.58                                                                 | 7,446.47                                                                  | 2,140.73                                                                      |
| 01 December 2025          | 05 December 2025  | 378,167.99                                                                | 56,191.23                                                                 | 7,303.17                                                                  | 5,314.52                                                                      |
| 08 December 2025          | 12 December 2025  | 343,910.54                                                                | 64,680.61                                                                 | 8,141.89                                                                  | 4,895.41                                                                      |
| 15 December 2025          | 19 December 2025  | 335,895.06                                                                | 33,040.58                                                                 | 10,805.77                                                                 | 4,570.03                                                                      |
| 22 December 2025          | 24 December 2025  | 176,729.16                                                                | 9,056.27                                                                  | 3,542.75                                                                  | 1,047.22                                                                      |
| 29 December 2025          | 02 January 2026   | 239,815.55                                                                | 12,815.55                                                                 | 4,260.91                                                                  | 2,595.11                                                                      |
| 05 January 2026           | 09 January 2026   | 417,279.00                                                                | 29,451.70                                                                 | 11,573.65                                                                 | 5,997.76                                                                      |
| 12 January 2026           | 16 January 2026   | 366,031.43                                                                | 36,117.36                                                                 | 9,155.40                                                                  | 6,837.85                                                                      |
| 19 January 2026           | 23 January 2026   | 437,135.17                                                                | 26,564.58                                                                 | 5,163.19                                                                  | 5,154.40                                                                      |
| 26 January 2026           | 30 January 2026   | 470,067.57                                                                | 47,714.89                                                                 | 10,628.80                                                                 | 6,750.23                                                                      |
| 02 February 2026          | 06 February 2026  | 410,593.14                                                                | 22,639.13                                                                 | 3,226.42                                                                  | 2,605.27                                                                      |
| 09 February 2026          | 13 February 2026  | 415,778.38                                                                | 20,860.19                                                                 | 3,560.59                                                                  | 3,258.17                                                                      |
| 16 February 2026          | 20 February 2026  | 148,415.10                                                                | 7,802.31                                                                  | 2,320.98                                                                  | 749.49                                                                        |
| 23 February 2026          | 27 February 2026  | 393,580.65                                                                | 44,028.38                                                                 | 8,509.89                                                                  | 5,338.16                                                                      |
| 02 March 2026             | 06 March 2026     | 416,309.95                                                                | 60,570.21                                                                 | 11,704.83                                                                 | 5,230.44                                                                      |
| 09 March 2026             | 13 March 2026     | 489,615.66                                                                | 83,172.32                                                                 | 12,259.52                                                                 | 5,547.59                                                                      |
| 16 March 2026             | 20 March 2026     | 329,350.42                                                                | 36,058.72                                                                 | 10,222.18                                                                 | 4,231.74                                                                      |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover<br>For The Period |                   |                                                                          |                                                                          |                                                                        | Number of New Trade<br>Asset Class Total |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------|
| From                                        | To                | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total           |
| 22 September 2025                           | 26 September 2025 | 5,543.98                                                                 | 364.09                                                                   | 0.00                                                                   | 63,821                                   |
| 29 September 2025                           | 03 October 2025   | 1,657.00                                                                 | 227.07                                                                   | 0.00                                                                   | 64,994                                   |
| 06 October 2025                             | 10 October 2025   | 4,063.87                                                                 | 996.29                                                                   | 0.00                                                                   | 47,424                                   |
| 13 October 2025                             | 17 October 2025   | 3,666.40                                                                 | 740.85                                                                   | 99.07                                                                  | 83,537                                   |
| 20 October 2025                             | 24 October 2025   | 3,804.37                                                                 | 536.81                                                                   | 19.90                                                                  | 62,290                                   |
| 27 October 2025                             | 31 October 2025   | 3,440.81                                                                 | 264.39                                                                   | 0.00                                                                   | 80,381                                   |
| 03 November 2025                            | 07 November 2025  | 4,927.49                                                                 | 187.57                                                                   | 0.00                                                                   | 66,900                                   |
| 10 November 2025                            | 14 November 2025  | 6,328.05                                                                 | 281.48                                                                   | 36.00                                                                  | 76,239                                   |
| 17 November 2025                            | 21 November 2025  | 5,690.75                                                                 | 506.86                                                                   | 0.00                                                                   | 75,743                                   |
| 24 November 2025                            | 28 November 2025  | 3,799.33                                                                 | 250.78                                                                   | 237.00                                                                 | 75,148                                   |
| 01 December 2025                            | 05 December 2025  | 5,465.44                                                                 | 644.34                                                                   | 93.12                                                                  | 75,121                                   |
| 08 December 2025                            | 12 December 2025  | 4,347.56                                                                 | 139.53                                                                   | 19.80                                                                  | 78,344                                   |
| 15 December 2025                            | 19 December 2025  | 4,948.72                                                                 | 400.04                                                                   | 5.43                                                                   | 88,565                                   |
| 22 December 2025                            | 24 December 2025  | 854.28                                                                   | 7.51                                                                     | 185.31                                                                 | 44,532                                   |
| 29 December 2025                            | 02 January 2026   | 4,396.64                                                                 | 237.04                                                                   | 91.24                                                                  | 61,743                                   |
| 05 January 2026                             | 09 January 2026   | 8,737.54                                                                 | 921.91                                                                   | 2.02                                                                   | 86,938                                   |
| 12 January 2026                             | 16 January 2026   | 9,703.91                                                                 | 387.00                                                                   | 6.94                                                                   | 80,926                                   |
| 19 January 2026                             | 23 January 2026   | 5,843.82                                                                 | 202.37                                                                   | 0.00                                                                   | 88,702                                   |
| 26 January 2026                             | 30 January 2026   | 6,789.07                                                                 | 499.08                                                                   | 30.19                                                                  | 114,060                                  |
| 02 February 2026                            | 06 February 2026  | 4,098.99                                                                 | 202.14                                                                   | 0.00                                                                   | 106,625                                  |
| 09 February 2026                            | 13 February 2026  | 3,367.62                                                                 | 145.25                                                                   | 0.00                                                                   | 88,261                                   |
| 16 February 2026                            | 20 February 2026  | 1,078.96                                                                 | 111.34                                                                   | 0.00                                                                   | 44,119                                   |
| 23 February 2026                            | 27 February 2026  | 2,707.05                                                                 | 169.94                                                                   | 53.05                                                                  | 91,494                                   |
| 02 March 2026                               | 06 March 2026     | 5,008.64                                                                 | 685.56                                                                   | 0.00                                                                   | 128,924                                  |
| 09 March 2026                               | 13 March 2026     | 3,821.94                                                                 | 298.25                                                                   | 24.43                                                                  | 128,429                                  |
| 16 March 2026                               | 20 March 2026     | 4,702.86                                                                 | 456.53                                                                   | 30.73                                                                  | 93,129                                   |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|-------------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currenc                                         |
| From                      | To                | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 63,821                                           | 24,865                                                                   | 38,956                                                                      | 987                                                            |
| 29 September 2025         | 03 October 2025   | 64,994                                           | 29,648                                                                   | 35,346                                                                      | 981                                                            |
| 06 October 2025           | 10 October 2025   | 47,424                                           | 19,979                                                                   | 27,446                                                                      | 307                                                            |
| 13 October 2025           | 17 October 2025   | 83,537                                           | 34,821                                                                   | 48,716                                                                      | 1,186                                                          |
| 20 October 2025           | 24 October 2025   | 62,290                                           | 25,500                                                                   | 36,790                                                                      | 846                                                            |
| 27 October 2025           | 31 October 2025   | 80,381                                           | 30,771                                                                   | 49,610                                                                      | 659                                                            |
| 03 November 2025          | 07 November 2025  | 66,900                                           | 27,090                                                                   | 39,810                                                                      | 716                                                            |
| 10 November 2025          | 14 November 2025  | 76,239                                           | 30,543                                                                   | 45,697                                                                      | 935                                                            |
| 17 November 2025          | 21 November 2025  | 75,743                                           | 30,602                                                                   | 45,141                                                                      | 851                                                            |
| 24 November 2025          | 28 November 2025  | 75,148                                           | 30,404                                                                   | 44,744                                                                      | 935                                                            |
| 01 December 2025          | 05 December 2025  | 75,121                                           | 27,139                                                                   | 47,982                                                                      | 886                                                            |
| 08 December 2025          | 12 December 2025  | 78,344                                           | 29,850                                                                   | 48,494                                                                      | 934                                                            |
| 15 December 2025          | 19 December 2025  | 88,565                                           | 33,919                                                                   | 54,646                                                                      | 724                                                            |
| 22 December 2025          | 24 December 2025  | 44,532                                           | 16,545                                                                   | 27,987                                                                      | 426                                                            |
| 29 December 2025          | 02 January 2026   | 61,743                                           | 24,809                                                                   | 36,934                                                                      | 840                                                            |
| 05 January 2026           | 09 January 2026   | 86,938                                           | 33,365                                                                   | 53,574                                                                      | 1,662                                                          |
| 12 January 2026           | 16 January 2026   | 80,926                                           | 32,132                                                                   | 48,795                                                                      | 1,179                                                          |
| 19 January 2026           | 23 January 2026   | 88,702                                           | 36,200                                                                   | 52,502                                                                      | 1,275                                                          |
| 26 January 2026           | 30 January 2026   | 114,060                                          | 45,304                                                                   | 68,756                                                                      | 1,272                                                          |
| 02 February 2026          | 06 February 2026  | 106,625                                          | 39,721                                                                   | 66,905                                                                      | 988                                                            |
| 09 February 2026          | 13 February 2026  | 88,261                                           | 34,020                                                                   | 54,241                                                                      | 1,090                                                          |
| 16 February 2026          | 20 February 2026  | 44,119                                           | 15,049                                                                   | 29,071                                                                      | 219                                                            |
| 23 February 2026          | 27 February 2026  | 91,494                                           | 34,163                                                                   | 57,331                                                                      | 1,155                                                          |
| 02 March 2026             | 06 March 2026     | 128,924                                          | 50,356                                                                   | 78,569                                                                      | 1,439                                                          |
| 09 March 2026             | 13 March 2026     | 128,429                                          | 51,623                                                                   | 76,806                                                                      | 1,305                                                          |
| 16 March 2026             | 20 March 2026     | 93,129                                           | 33,349                                                                   | 59,780                                                                      | 657                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                                |                                                                |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                                |                                                                |
| From                      | To                | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 5,672                                                          | 16,026                                                         | 14,724                                                         | 620                                                            |
| 29 September 2025         | 03 October 2025   | 7,664                                                          | 15,606                                                         | 18,442                                                         | 599                                                            |
| 06 October 2025           | 10 October 2025   | 4,490                                                          | 12,145                                                         | 10,771                                                         | 669                                                            |
| 13 October 2025           | 17 October 2025   | 4,966                                                          | 21,016                                                         | 24,304                                                         | 710                                                            |
| 20 October 2025           | 24 October 2025   | 5,035                                                          | 11,391                                                         | 23,112                                                         | 665                                                            |
| 27 October 2025           | 31 October 2025   | 6,085                                                          | 19,193                                                         | 27,359                                                         | 1,109                                                          |
| 03 November 2025          | 07 November 2025  | 5,643                                                          | 12,792                                                         | 23,375                                                         | 937                                                            |
| 10 November 2025          | 14 November 2025  | 4,842                                                          | 17,010                                                         | 27,731                                                         | 1,154                                                          |
| 17 November 2025          | 21 November 2025  | 4,875                                                          | 15,978                                                         | 21,938                                                         | 1,089                                                          |
| 24 November 2025          | 28 November 2025  | 4,256                                                          | 20,299                                                         | 23,552                                                         | 1,302                                                          |
| 01 December 2025          | 05 December 2025  | 3,957                                                          | 20,788                                                         | 18,522                                                         | 1,278                                                          |
| 08 December 2025          | 12 December 2025  | 4,760                                                          | 19,230                                                         | 21,663                                                         | 1,620                                                          |
| 15 December 2025          | 19 December 2025  | 5,892                                                          | 26,368                                                         | 20,235                                                         | 805                                                            |
| 22 December 2025          | 24 December 2025  | 2,379                                                          | 13,237                                                         | 14,093                                                         | 494                                                            |
| 29 December 2025          | 02 January 2026   | 3,957                                                          | 15,141                                                         | 21,961                                                         | 764                                                            |
| 05 January 2026           | 09 January 2026   | 5,516                                                          | 19,190                                                         | 24,737                                                         | 968                                                            |
| 12 January 2026           | 16 January 2026   | 4,364                                                          | 13,977                                                         | 28,369                                                         | 1,006                                                          |
| 19 January 2026           | 23 January 2026   | 6,412                                                          | 20,109                                                         | 30,147                                                         | 1,022                                                          |
| 26 January 2026           | 30 January 2026   | 9,227                                                          | 19,271                                                         | 45,600                                                         | 1,192                                                          |
| 02 February 2026          | 06 February 2026  | 6,422                                                          | 26,043                                                         | 37,891                                                         | 1,146                                                          |
| 09 February 2026          | 13 February 2026  | 6,084                                                          | 17,395                                                         | 32,986                                                         | 765                                                            |
| 16 February 2026          | 20 February 2026  | 3,187                                                          | 14,690                                                         | 16,062                                                         | 586                                                            |
| 23 February 2026          | 27 February 2026  | 6,397                                                          | 14,636                                                         | 36,609                                                         | 1,541                                                          |
| 02 March 2026             | 06 March 2026     | 7,113                                                          | 27,248                                                         | 46,536                                                         | 1,507                                                          |
| 09 March 2026             | 13 March 2026     | 6,563                                                          | 28,855                                                         | 44,102                                                         | 2,087                                                          |
| 16 March 2026             | 20 March 2026     | 4,754                                                          | 20,439                                                         | 36,589                                                         | 941                                                            |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|-------------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |                   |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To                | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 3,873                                                          | 21,432                                                         | 489                                                          | 61,949                                                              |
| 29 September 2025         | 03 October 2025   | 2,714                                                          | 17,651                                                         | 1,338                                                        | 62,968                                                              |
| 06 October 2025           | 10 October 2025   | 2,993                                                          | 15,491                                                         | 561                                                          | 46,480                                                              |
| 13 October 2025           | 17 October 2025   | 2,858                                                          | 27,798                                                         | 700                                                          | 81,417                                                              |
| 20 October 2025           | 24 October 2025   | 2,481                                                          | 18,297                                                         | 464                                                          | 60,878                                                              |
| 27 October 2025           | 31 October 2025   | 3,325                                                          | 21,961                                                         | 692                                                          | 78,672                                                              |
| 03 November 2025          | 07 November 2025  | 3,079                                                          | 19,164                                                         | 1,196                                                        | 65,357                                                              |
| 10 November 2025          | 14 November 2025  | 2,932                                                          | 20,976                                                         | 661                                                          | 74,086                                                              |
| 17 November 2025          | 21 November 2025  | 3,305                                                          | 27,184                                                         | 524                                                          | 73,214                                                              |
| 24 November 2025          | 28 November 2025  | 2,502                                                          | 21,761                                                         | 543                                                          | 72,826                                                              |
| 01 December 2025          | 05 December 2025  | 3,892                                                          | 24,962                                                         | 838                                                          | 69,431                                                              |
| 08 December 2025          | 12 December 2025  | 3,737                                                          | 25,723                                                         | 678                                                          | 69,963                                                              |
| 15 December 2025          | 19 December 2025  | 3,265                                                          | 30,454                                                         | 823                                                          | 82,761                                                              |
| 22 December 2025          | 24 December 2025  | 1,448                                                          | 12,147                                                         | 310                                                          | 43,501                                                              |
| 29 December 2025          | 02 January 2026   | 1,437                                                          | 16,937                                                         | 707                                                          | 60,770                                                              |
| 05 January 2026           | 09 January 2026   | 3,973                                                          | 30,296                                                         | 599                                                          | 84,255                                                              |
| 12 January 2026           | 16 January 2026   | 2,555                                                          | 28,585                                                         | 892                                                          | 78,307                                                              |
| 19 January 2026           | 23 January 2026   | 2,627                                                          | 26,500                                                         | 611                                                          | 86,218                                                              |
| 26 January 2026           | 30 January 2026   | 3,194                                                          | 33,421                                                         | 885                                                          | 111,059                                                             |
| 02 February 2026          | 06 February 2026  | 3,431                                                          | 29,569                                                         | 1,137                                                        | 104,905                                                             |
| 09 February 2026          | 13 February 2026  | 2,911                                                          | 25,970                                                         | 1,063                                                        | 86,434                                                              |
| 16 February 2026          | 20 February 2026  | 2,092                                                          | 6,859                                                          | 425                                                          | 43,216                                                              |
| 23 February 2026          | 27 February 2026  | 3,240                                                          | 27,022                                                         | 897                                                          | 88,219                                                              |
| 02 March 2026             | 06 March 2026     | 5,696                                                          | 38,277                                                         | 1,110                                                        | 121,564                                                             |
| 09 March 2026             | 13 March 2026     | 5,348                                                          | 39,191                                                         | 980                                                          | 117,331                                                             |
| 16 March 2026             | 20 March 2026     | 4,067                                                          | 25,035                                                         | 649                                                          | 88,121                                                              |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|-------------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |                   | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To                | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 1,123                                                               | 258                                                                 | 152                                                                  | 302                                                                |
| 29 September 2025         | 03 October 2025   | 1,340                                                               | 364                                                                 | 159                                                                  | 130                                                                |
| 06 October 2025           | 10 October 2025   | 489                                                                 | 135                                                                 | 78                                                                   | 201                                                                |
| 13 October 2025           | 17 October 2025   | 1,431                                                               | 287                                                                 | 155                                                                  | 196                                                                |
| 20 October 2025           | 24 October 2025   | 905                                                                 | 209                                                                 | 128                                                                  | 136                                                                |
| 27 October 2025           | 31 October 2025   | 1,083                                                               | 236                                                                 | 195                                                                  | 173                                                                |
| 03 November 2025          | 07 November 2025  | 1,052                                                               | 162                                                                 | 119                                                                  | 188                                                                |
| 10 November 2025          | 14 November 2025  | 1,527                                                               | 192                                                                 | 131                                                                  | 275                                                                |
| 17 November 2025          | 21 November 2025  | 1,792                                                               | 236                                                                 | 185                                                                  | 278                                                                |
| 24 November 2025          | 28 November 2025  | 1,834                                                               | 181                                                                 | 105                                                                  | 174                                                                |
| 01 December 2025          | 05 December 2025  | 4,856                                                               | 264                                                                 | 274                                                                  | 251                                                                |
| 08 December 2025          | 12 December 2025  | 7,509                                                               | 358                                                                 | 250                                                                  | 230                                                                |
| 15 December 2025          | 19 December 2025  | 4,765                                                               | 468                                                                 | 247                                                                  | 276                                                                |
| 22 December 2025          | 24 December 2025  | 710                                                                 | 170                                                                 | 77                                                                   | 68                                                                 |
| 29 December 2025          | 02 January 2026   | 518                                                                 | 150                                                                 | 136                                                                  | 154                                                                |
| 05 January 2026           | 09 January 2026   | 1,702                                                               | 283                                                                 | 283                                                                  | 366                                                                |
| 12 January 2026           | 16 January 2026   | 1,450                                                               | 290                                                                 | 371                                                                  | 465                                                                |
| 19 January 2026           | 23 January 2026   | 1,541                                                               | 349                                                                 | 294                                                                  | 280                                                                |
| 26 January 2026           | 30 January 2026   | 1,720                                                               | 428                                                                 | 371                                                                  | 325                                                                |
| 02 February 2026          | 06 February 2026  | 1,040                                                               | 202                                                                 | 225                                                                  | 242                                                                |
| 09 February 2026          | 13 February 2026  | 1,183                                                               | 250                                                                 | 206                                                                  | 180                                                                |
| 16 February 2026          | 20 February 2026  | 699                                                                 | 72                                                                  | 53                                                                   | 67                                                                 |
| 23 February 2026          | 27 February 2026  | 2,448                                                               | 368                                                                 | 245                                                                  | 195                                                                |
| 02 March 2026             | 06 March 2026     | 6,297                                                               | 490                                                                 | 268                                                                  | 255                                                                |
| 09 March 2026             | 13 March 2026     | 10,021                                                              | 507                                                                 | 337                                                                  | 213                                                                |
| 16 March 2026             | 20 March 2026     | 4,186                                                               | 309                                                                 | 268                                                                  | 217                                                                |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |                   |                                                                    |                                                                  |
|---------------------------|-------------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |                   |                                                                    |                                                                  |
| From                      | To                | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 22 September 2025         | 26 September 2025 | 37                                                                 | 0                                                                |
| 29 September 2025         | 03 October 2025   | 34                                                                 | 0                                                                |
| 06 October 2025           | 10 October 2025   | 41                                                                 | 0                                                                |
| 13 October 2025           | 17 October 2025   | 44                                                                 | 9                                                                |
| 20 October 2025           | 24 October 2025   | 33                                                                 | 2                                                                |
| 27 October 2025           | 31 October 2025   | 25                                                                 | 0                                                                |
| 03 November 2025          | 07 November 2025  | 23                                                                 | 0                                                                |
| 10 November 2025          | 14 November 2025  | 27                                                                 | 2                                                                |
| 17 November 2025          | 21 November 2025  | 39                                                                 | 0                                                                |
| 24 November 2025          | 28 November 2025  | 27                                                                 | 2                                                                |
| 01 December 2025          | 05 December 2025  | 43                                                                 | 3                                                                |
| 08 December 2025          | 12 December 2025  | 31                                                                 | 4                                                                |
| 15 December 2025          | 19 December 2025  | 43                                                                 | 6                                                                |
| 22 December 2025          | 24 December 2025  | 5                                                                  | 2                                                                |
| 29 December 2025          | 02 January 2026   | 9                                                                  | 7                                                                |
| 05 January 2026           | 09 January 2026   | 48                                                                 | 3                                                                |
| 12 January 2026           | 16 January 2026   | 44                                                                 | 1                                                                |
| 19 January 2026           | 23 January 2026   | 20                                                                 | 0                                                                |
| 26 January 2026           | 30 January 2026   | 156                                                                | 3                                                                |
| 02 February 2026          | 06 February 2026  | 13                                                                 | 0                                                                |
| 09 February 2026          | 13 February 2026  | 8                                                                  | 0                                                                |
| 16 February 2026          | 20 February 2026  | 12                                                                 | 0                                                                |
| 23 February 2026          | 27 February 2026  | 17                                                                 | 2                                                                |
| 02 March 2026             | 06 March 2026     | 52                                                                 | 0                                                                |
| 09 March 2026             | 13 March 2026     | 19                                                                 | 2                                                                |
| 16 March 2026             | 20 March 2026     | 24                                                                 | 5                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               | New Trade Turnover (US\$mn)         |                                                       |                                                                           |                                                                               |
|---------------------------|---------------|-------------------------------------|-------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| For The Period            |               | Asset Class Total                   | By Product                                            | By Product and Intention to Clear                                         |                                                                               |
| From                      | To            | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Non-deliverable Forward | New Trade Turnover (US\$mn) / Intended to Clear / Non-deliverable Forward | New Trade Turnover (US\$mn) / Not Intended to Clear / Non-deliverable Forward |
| 23 March 2026             | 27 March 2026 | 415,647.63                          | 415,647.63                                            | 175,658.54                                                                | 239,989.09                                                                    |
| 30 March 2026             | 02 April 2026 | 348,993.43                          | 348,993.43                                            | 137,219.56                                                                | 211,773.87                                                                    |
| 08 April 2026             | 10 April 2026 | 432,334.68                          | 432,334.68                                            | 198,940.29                                                                | 233,394.39                                                                    |
| 13 April 2026             | 17 April 2026 | 367,812.07                          | 367,812.07                                            | 169,510.06                                                                | 198,302.01                                                                    |
| 20 April 2026             | 24 April 2026 | 383,189.48                          | 383,189.48                                            | 167,942.29                                                                | 215,247.19                                                                    |
| 27 April 2026             | 30 April 2026 | 344,176.78                          | 344,176.78                                            | 140,235.81                                                                | 203,940.97                                                                    |
| 04 May 2026               | 08 May 2026   | 424,859.32                          | 424,859.32                                            | 179,546.11                                                                | 245,313.20                                                                    |
| 11 May 2026               | 15 May 2026   | 451,190.51                          | 451,190.51                                            | 188,867.86                                                                | 262,322.65                                                                    |
| 18 May 2026               | 22 May 2026   | 473,279.31                          | 473,279.31                                            | 205,485.39                                                                | 267,793.92                                                                    |
| 26 May 2026               | 29 May 2026   | 465,520.25                          | 465,520.25                                            | 189,209.41                                                                | 276,310.84                                                                    |
| 01 June 2026              | 05 June 2026  | 508,991.14                          | 508,991.14                                            | 224,926.94                                                                | 284,064.19                                                                    |
| 08 June 2026              | 12 June 2026  | 836,018.17                          | 836,018.17                                            | 395,760.50                                                                | 440,257.68                                                                    |
| 15 June 2026              | 18 June 2026  | 400,735.56                          | 400,735.56                                            | 165,937.01                                                                | 234,798.54                                                                    |
| 22 June 2026              | 26 June 2026  | 640,906.78                          | 640,906.78                                            | 266,345.15                                                                | 374,561.63                                                                    |
| 29 June 2026              | 03 July 2026  | 515,262.17                          | 515,262.17                                            | 229,082.48                                                                | 286,179.69                                                                    |
| 06 July 2026              | 10 July 2026  | 581,174.69                          | 581,174.69                                            | 268,505.53                                                                | 312,669.17                                                                    |
| 13 July 2026              | 17 July 2026  | 539,034.23                          | 539,034.23                                            | 257,264.07                                                                | 281,770.16                                                                    |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|---------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |               | By Product and Currency                                              |                                                                      |                                                                      |                                                                      |
| From                      | To            | New Trade Turnover<br>(US\$m) / USD/CNY /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/IDR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/INR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/KRW /<br>Non-deliverable Forward |
| 23 March 2026             | 27 March 2026 | 31,312.27                                                            | 16,664.60                                                            | 81,090.50                                                            | 146,573.41                                                           |
| 30 March 2026             | 02 April 2026 | 23,003.72                                                            | 17,072.81                                                            | 60,200.34                                                            | 120,093.67                                                           |
| 08 April 2026             | 10 April 2026 | 19,840.22                                                            | 19,069.77                                                            | 75,617.80                                                            | 174,089.71                                                           |
| 13 April 2026             | 17 April 2026 | 26,981.55                                                            | 16,190.03                                                            | 46,086.62                                                            | 108,943.59                                                           |
| 20 April 2026             | 24 April 2026 | 20,665.04                                                            | 28,431.83                                                            | 75,805.37                                                            | 112,747.82                                                           |
| 27 April 2026             | 30 April 2026 | 29,891.24                                                            | 35,365.00                                                            | 45,967.86                                                            | 105,687.27                                                           |
| 04 May 2026               | 08 May 2026   | 17,197.83                                                            | 27,200.33                                                            | 62,742.25                                                            | 149,899.67                                                           |
| 11 May 2026               | 15 May 2026   | 23,836.53                                                            | 13,929.45                                                            | 62,943.92                                                            | 189,767.80                                                           |
| 18 May 2026               | 22 May 2026   | 33,681.42                                                            | 21,610.25                                                            | 72,202.52                                                            | 170,299.16                                                           |
| 26 May 2026               | 29 May 2026   | 45,508.93                                                            | 19,064.97                                                            | 63,301.29                                                            | 157,676.06                                                           |
| 01 June 2026              | 05 June 2026  | 34,303.84                                                            | 23,349.25                                                            | 74,390.58                                                            | 198,727.65                                                           |
| 08 June 2026              | 12 June 2026  | 33,936.95                                                            | 35,950.32                                                            | 98,711.64                                                            | 368,471.33                                                           |
| 15 June 2026              | 18 June 2026  | 24,832.67                                                            | 15,809.46                                                            | 54,932.36                                                            | 149,101.15                                                           |
| 22 June 2026              | 26 June 2026  | 35,619.20                                                            | 26,630.04                                                            | 76,645.79                                                            | 305,783.13                                                           |
| 29 June 2026              | 03 July 2026  | 32,922.46                                                            | 18,719.88                                                            | 60,220.93                                                            | 224,728.05                                                           |
| 06 July 2026              | 10 July 2026  | 35,089.40                                                            | 24,919.97                                                            | 66,273.30                                                            | 256,068.08                                                           |
| 13 July 2026              | 17 July 2026  | 33,290.89                                                            | 18,483.50                                                            | 66,152.04                                                            | 225,458.22                                                           |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                      |                                                                      |                                                                      |                                                                      |
|---------------------------|---------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period            |               |                                                                      |                                                                      |                                                                      |                                                                      |
| From                      | To            | New Trade Turnover<br>(US\$m) / USD/MYR /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/PHP /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / USD/TWD /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / Others / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 4,134.22                                                             | 9,742.62                                                             | 114,119.14                                                           | 12,010.86                                                            |
| 30 March 2026             | 02 April 2026 | 3,621.88                                                             | 8,465.93                                                             | 104,789.35                                                           | 11,745.72                                                            |
| 08 April 2026             | 10 April 2026 | 4,162.54                                                             | 11,985.11                                                            | 115,197.11                                                           | 12,372.43                                                            |
| 13 April 2026             | 17 April 2026 | 3,542.51                                                             | 8,165.31                                                             | 147,029.54                                                           | 10,872.93                                                            |
| 20 April 2026             | 24 April 2026 | 3,734.92                                                             | 8,227.31                                                             | 109,762.13                                                           | 23,815.06                                                            |
| 27 April 2026             | 30 April 2026 | 4,571.44                                                             | 6,699.61                                                             | 96,623.59                                                            | 19,370.76                                                            |
| 04 May 2026               | 08 May 2026   | 9,452.72                                                             | 9,050.15                                                             | 134,436.27                                                           | 14,880.09                                                            |
| 11 May 2026               | 15 May 2026   | 3,177.00                                                             | 8,886.50                                                             | 140,910.22                                                           | 7,739.10                                                             |
| 18 May 2026               | 22 May 2026   | 4,514.84                                                             | 11,147.63                                                            | 145,587.11                                                           | 14,236.39                                                            |
| 26 May 2026               | 29 May 2026   | 5,058.33                                                             | 8,527.22                                                             | 150,659.57                                                           | 15,723.89                                                            |
| 01 June 2026              | 05 June 2026  | 6,026.07                                                             | 16,235.82                                                            | 147,257.56                                                           | 8,700.38                                                             |
| 08 June 2026              | 12 June 2026  | 10,028.62                                                            | 12,339.00                                                            | 263,034.47                                                           | 13,545.83                                                            |
| 15 June 2026              | 18 June 2026  | 2,491.09                                                             | 9,894.35                                                             | 134,225.77                                                           | 9,448.70                                                             |
| 22 June 2026              | 26 June 2026  | 4,624.57                                                             | 13,465.20                                                            | 162,929.73                                                           | 15,209.13                                                            |
| 29 June 2026              | 03 July 2026  | 5,555.90                                                             | 12,533.53                                                            | 151,392.80                                                           | 9,188.63                                                             |
| 06 July 2026              | 10 July 2026  | 2,786.21                                                             | 9,902.29                                                             | 167,483.06                                                           | 18,652.38                                                            |
| 13 July 2026              | 17 July 2026  | 4,124.14                                                             | 9,650.20                                                             | 172,735.89                                                           | 9,139.35                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                            |                                                                            |                                                                            |                                                                                |
|---------------------------|---------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| For The Period            |               | By Product and Residual Maturity                                           |                                                                            |                                                                            |                                                                                |
| From                      | To            | New Trade Turnover<br>(US\$mn) / 0 - 3 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 3 - 6 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 6 - 9 Months /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$mn) / 9 - 12 Months<br>/ Non-deliverable<br>Forward |
| 23 March 2026             | 27 March 2026 | 367,343.38                                                                 | 19,543.78                                                                  | 19,382.12                                                                  | 5,111.64                                                                       |
| 30 March 2026             | 02 April 2026 | 310,120.94                                                                 | 18,101.61                                                                  | 11,452.11                                                                  | 5,225.62                                                                       |
| 08 April 2026             | 10 April 2026 | 396,860.19                                                                 | 22,404.62                                                                  | 5,548.91                                                                   | 5,175.91                                                                       |
| 13 April 2026             | 17 April 2026 | 336,094.37                                                                 | 19,169.55                                                                  | 3,389.91                                                                   | 4,763.37                                                                       |
| 20 April 2026             | 24 April 2026 | 351,280.77                                                                 | 18,707.83                                                                  | 6,185.48                                                                   | 3,284.03                                                                       |
| 27 April 2026             | 30 April 2026 | 301,382.87                                                                 | 30,936.90                                                                  | 4,719.95                                                                   | 2,016.71                                                                       |
| 04 May 2026               | 08 May 2026   | 379,971.39                                                                 | 25,688.34                                                                  | 6,792.93                                                                   | 7,304.67                                                                       |
| 11 May 2026               | 15 May 2026   | 417,777.16                                                                 | 19,602.31                                                                  | 6,356.08                                                                   | 3,803.59                                                                       |
| 18 May 2026               | 22 May 2026   | 404,658.70                                                                 | 48,789.53                                                                  | 10,528.74                                                                  | 4,307.46                                                                       |
| 26 May 2026               | 29 May 2026   | 409,950.12                                                                 | 35,858.30                                                                  | 9,677.33                                                                   | 5,655.50                                                                       |
| 01 June 2026              | 05 June 2026  | 414,516.26                                                                 | 72,482.47                                                                  | 10,083.93                                                                  | 5,887.05                                                                       |
| 08 June 2026              | 12 June 2026  | 679,882.15                                                                 | 117,248.72                                                                 | 21,480.51                                                                  | 7,570.75                                                                       |
| 15 June 2026              | 18 June 2026  | 337,341.40                                                                 | 38,144.19                                                                  | 16,441.22                                                                  | 4,663.02                                                                       |
| 22 June 2026              | 26 June 2026  | 559,455.44                                                                 | 43,979.25                                                                  | 17,650.30                                                                  | 9,248.51                                                                       |
| 29 June 2026              | 03 July 2026  | 460,977.77                                                                 | 32,827.00                                                                  | 11,154.25                                                                  | 4,195.82                                                                       |
| 06 July 2026              | 10 July 2026  | 530,012.43                                                                 | 31,069.27                                                                  | 14,379.81                                                                  | 2,426.68                                                                       |
| 13 July 2026              | 17 July 2026  | 474,888.63                                                                 | 32,966.10                                                                  | 19,874.58                                                                  | 5,416.13                                                                       |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                          |                                                                          |                                                                        | Number of New Trade            |
|---------------------------|---------------|--------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------|
| For The Period            |               |                                                                          |                                                                          |                                                                        | Asset Class Total              |
| From                      | To            | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Non-deliverable Forward | New Trade Turnover<br>(US\$m) / > 5 Years /<br>Non-deliverable Forward | Number of New Trade /<br>Total |
| 23 March 2026             | 27 March 2026 | 4,058.42                                                                 | 173.95                                                                   | 34.34                                                                  | 103,816                        |
| 30 March 2026             | 02 April 2026 | 3,830.79                                                                 | 262.37                                                                   | 0.00                                                                   | 86,767                         |
| 08 April 2026             | 10 April 2026 | 1,970.87                                                                 | 374.18                                                                   | 0.00                                                                   | 90,486                         |
| 13 April 2026             | 17 April 2026 | 3,986.92                                                                 | 397.95                                                                   | 10.00                                                                  | 82,561                         |
| 20 April 2026             | 24 April 2026 | 3,649.07                                                                 | 82.30                                                                    | 0.00                                                                   | 80,463                         |
| 27 April 2026             | 30 April 2026 | 2,502.31                                                                 | 2,261.09                                                                 | 356.97                                                                 | 72,781                         |
| 04 May 2026               | 08 May 2026   | 4,451.03                                                                 | 572.97                                                                   | 77.99                                                                  | 108,958                        |
| 11 May 2026               | 15 May 2026   | 3,138.71                                                                 | 224.00                                                                   | 288.65                                                                 | 109,563                        |
| 18 May 2026               | 22 May 2026   | 4,457.23                                                                 | 420.75                                                                   | 116.91                                                                 | 112,176                        |
| 26 May 2026               | 29 May 2026   | 4,260.26                                                                 | 118.75                                                                   | 0.00                                                                   | 105,325                        |
| 01 June 2026              | 05 June 2026  | 5,825.09                                                                 | 196.33                                                                   | 0.00                                                                   | 119,367                        |
| 08 June 2026              | 12 June 2026  | 9,572.62                                                                 | 263.43                                                                   | 0.00                                                                   | 159,488                        |
| 15 June 2026              | 18 June 2026  | 3,972.37                                                                 | 173.35                                                                   | 0.00                                                                   | 87,141                         |
| 22 June 2026              | 26 June 2026  | 10,360.65                                                                | 179.54                                                                   | 33.10                                                                  | 122,669                        |
| 29 June 2026              | 03 July 2026  | 5,992.90                                                                 | 114.43                                                                   | 0.00                                                                   | 114,543                        |
| 06 July 2026              | 10 July 2026  | 3,281.51                                                                 | 5.00                                                                     | 0.00                                                                   | 119,724                        |
| 13 July 2026              | 17 July 2026  | 5,581.19                                                                 | 307.60                                                                   | 0.00                                                                   | 115,911                        |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                  |                                                                          |                                                                             |                                                                |
|---------------------------|---------------|--------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |               | By Product                                       | By Product and Intention to Clear                                        |                                                                             | By Product and Currency                                        |
| From                      | To            | Number of New Trade /<br>Non-deliverable Forward | Number of New Trade /<br>Intended to Clear / Non-<br>deliverable Forward | Number of New Trade /<br>Not Intended to Clear /<br>Non-deliverable Forward | Number of New Trade /<br>USD/CNY / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 103,816                                          | 38,662                                                                   | 65,155                                                                      | 871                                                            |
| 30 March 2026             | 02 April 2026 | 86,767                                           | 34,883                                                                   | 51,884                                                                      | 923                                                            |
| 08 April 2026             | 10 April 2026 | 90,486                                           | 37,919                                                                   | 52,567                                                                      | 954                                                            |
| 13 April 2026             | 17 April 2026 | 82,561                                           | 36,286                                                                   | 46,275                                                                      | 1,292                                                          |
| 20 April 2026             | 24 April 2026 | 80,463                                           | 32,555                                                                   | 47,909                                                                      | 1,153                                                          |
| 27 April 2026             | 30 April 2026 | 72,781                                           | 27,912                                                                   | 44,870                                                                      | 1,339                                                          |
| 04 May 2026               | 08 May 2026   | 108,958                                          | 45,576                                                                   | 63,382                                                                      | 905                                                            |
| 11 May 2026               | 15 May 2026   | 109,563                                          | 46,548                                                                   | 63,015                                                                      | 1,270                                                          |
| 18 May 2026               | 22 May 2026   | 112,176                                          | 46,776                                                                   | 65,400                                                                      | 1,424                                                          |
| 26 May 2026               | 29 May 2026   | 105,325                                          | 41,351                                                                   | 63,974                                                                      | 1,658                                                          |
| 01 June 2026              | 05 June 2026  | 119,367                                          | 45,331                                                                   | 74,036                                                                      | 1,431                                                          |
| 08 June 2026              | 12 June 2026  | 159,488                                          | 64,293                                                                   | 95,195                                                                      | 1,294                                                          |
| 15 June 2026              | 18 June 2026  | 87,141                                           | 36,065                                                                   | 51,077                                                                      | 956                                                            |
| 22 June 2026              | 26 June 2026  | 122,669                                          | 47,938                                                                   | 74,731                                                                      | 1,457                                                          |
| 29 June 2026              | 03 July 2026  | 114,543                                          | 44,771                                                                   | 69,772                                                                      | 1,589                                                          |
| 06 July 2026              | 10 July 2026  | 119,724                                          | 48,597                                                                   | 71,128                                                                      | 1,929                                                          |
| 13 July 2026              | 17 July 2026  | 115,911                                          | 49,148                                                                   | 66,763                                                                      | 1,379                                                          |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                |                                                                |                                                                |                                                                |
|---------------------------|---------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------|
| For The Period            |               |                                                                |                                                                |                                                                |                                                                |
| From                      | To            | Number of New Trade /<br>USD/IDR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/INR / Non-<br>deliverable Forward | Number of New Trade /<br>USD/KRW / Non-<br>deliverable Forward | Number of New Trade /<br>USD/MYR / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 5,680                                                          | 25,912                                                         | 38,431                                                         | 1,221                                                          |
| 30 March 2026             | 02 April 2026 | 5,821                                                          | 17,977                                                         | 33,962                                                         | 1,129                                                          |
| 08 April 2026             | 10 April 2026 | 5,861                                                          | 17,607                                                         | 39,764                                                         | 1,243                                                          |
| 13 April 2026             | 17 April 2026 | 5,365                                                          | 11,733                                                         | 31,398                                                         | 1,009                                                          |
| 20 April 2026             | 24 April 2026 | 6,515                                                          | 17,005                                                         | 27,567                                                         | 1,023                                                          |
| 27 April 2026             | 30 April 2026 | 5,711                                                          | 14,550                                                         | 23,370                                                         | 871                                                            |
| 04 May 2026               | 08 May 2026   | 6,606                                                          | 21,106                                                         | 43,853                                                         | 1,320                                                          |
| 11 May 2026               | 15 May 2026   | 5,244                                                          | 20,248                                                         | 48,955                                                         | 880                                                            |
| 18 May 2026               | 22 May 2026   | 6,986                                                          | 23,436                                                         | 44,420                                                         | 1,150                                                          |
| 26 May 2026               | 29 May 2026   | 7,086                                                          | 20,687                                                         | 37,779                                                         | 1,280                                                          |
| 01 June 2026              | 05 June 2026  | 7,803                                                          | 22,469                                                         | 48,451                                                         | 1,404                                                          |
| 08 June 2026              | 12 June 2026  | 11,247                                                         | 22,648                                                         | 66,971                                                         | 2,405                                                          |
| 15 June 2026              | 18 June 2026  | 6,600                                                          | 14,877                                                         | 34,771                                                         | 568                                                            |
| 22 June 2026              | 26 June 2026  | 8,003                                                          | 21,545                                                         | 51,587                                                         | 1,375                                                          |
| 29 June 2026              | 03 July 2026  | 7,126                                                          | 16,543                                                         | 50,503                                                         | 1,551                                                          |
| 06 July 2026              | 10 July 2026  | 7,969                                                          | 15,835                                                         | 56,720                                                         | 886                                                            |
| 13 July 2026              | 17 July 2026  | 7,489                                                          | 19,425                                                         | 46,836                                                         | 1,085                                                          |



## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                |                                                                |                                                              |                                                                     |
|---------------------------|---------------|----------------------------------------------------------------|----------------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period            |               |                                                                |                                                                |                                                              | By Product and Residual                                             |
| From                      | To            | Number of New Trade /<br>USD/PHP / Non-<br>deliverable Forward | Number of New Trade /<br>USD/TWD / Non-<br>deliverable Forward | Number of New Trade /<br>Others / Non-deliverable<br>Forward | Number of New Trade /<br>0 - 3 Months / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 3,884                                                          | 27,055                                                         | 764                                                          | 101,693                                                             |
| 30 March 2026             | 02 April 2026 | 2,970                                                          | 22,980                                                         | 1,005                                                        | 84,803                                                              |
| 08 April 2026             | 10 April 2026 | 3,210                                                          | 21,175                                                         | 674                                                          | 88,766                                                              |
| 13 April 2026             | 17 April 2026 | 3,163                                                          | 27,977                                                         | 626                                                          | 80,850                                                              |
| 20 April 2026             | 24 April 2026 | 2,682                                                          | 23,593                                                         | 927                                                          | 78,634                                                              |
| 27 April 2026             | 30 April 2026 | 3,215                                                          | 23,083                                                         | 644                                                          | 70,996                                                              |
| 04 May 2026               | 08 May 2026   | 3,784                                                          | 30,339                                                         | 1,047                                                        | 106,912                                                             |
| 11 May 2026               | 15 May 2026   | 3,184                                                          | 29,159                                                         | 626                                                          | 107,808                                                             |
| 18 May 2026               | 22 May 2026   | 3,507                                                          | 30,398                                                         | 856                                                          | 108,965                                                             |
| 26 May 2026               | 29 May 2026   | 3,629                                                          | 32,476                                                         | 731                                                          | 102,529                                                             |
| 01 June 2026              | 05 June 2026  | 4,795                                                          | 32,136                                                         | 880                                                          | 112,580                                                             |
| 08 June 2026              | 12 June 2026  | 4,003                                                          | 50,108                                                         | 814                                                          | 146,620                                                             |
| 15 June 2026              | 18 June 2026  | 4,393                                                          | 24,328                                                         | 651                                                          | 81,220                                                              |
| 22 June 2026              | 26 June 2026  | 5,327                                                          | 32,635                                                         | 742                                                          | 118,341                                                             |
| 29 June 2026              | 03 July 2026  | 4,307                                                          | 31,947                                                         | 980                                                          | 112,156                                                             |
| 06 July 2026              | 10 July 2026  | 3,652                                                          | 32,083                                                         | 652                                                          | 117,463                                                             |
| 13 July 2026              | 17 July 2026  | 3,660                                                          | 35,364                                                         | 674                                                          | 113,220                                                             |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                     |                                                                     |                                                                      |                                                                    |
|---------------------------|---------------|---------------------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|--------------------------------------------------------------------|
| For The Period            |               | Maturity                                                            |                                                                     |                                                                      |                                                                    |
| From                      | To            | Number of New Trade /<br>3 - 6 Months / Non-<br>deliverable Forward | Number of New Trade /<br>6 - 9 Months / Non-<br>deliverable Forward | Number of New Trade /<br>9 - 12 Months / Non-<br>deliverable Forward | Number of New Trade /<br>1 - 2 Years / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 989                                                                 | 314                                                                 | 500                                                                  | 303                                                                |
| 30 March 2026             | 02 April 2026 | 940                                                                 | 446                                                                 | 268                                                                  | 292                                                                |
| 08 April 2026             | 10 April 2026 | 984                                                                 | 246                                                                 | 291                                                                  | 169                                                                |
| 13 April 2026             | 17 April 2026 | 987                                                                 | 238                                                                 | 267                                                                  | 192                                                                |
| 20 April 2026             | 24 April 2026 | 979                                                                 | 300                                                                 | 308                                                                  | 217                                                                |
| 27 April 2026             | 30 April 2026 | 1,126                                                               | 240                                                                 | 191                                                                  | 168                                                                |
| 04 May 2026               | 08 May 2026   | 1,158                                                               | 362                                                                 | 250                                                                  | 254                                                                |
| 11 May 2026               | 15 May 2026   | 1,061                                                               | 299                                                                 | 211                                                                  | 161                                                                |
| 18 May 2026               | 22 May 2026   | 2,143                                                               | 577                                                                 | 207                                                                  | 226                                                                |
| 26 May 2026               | 29 May 2026   | 1,900                                                               | 437                                                                 | 254                                                                  | 188                                                                |
| 01 June 2026              | 05 June 2026  | 5,923                                                               | 386                                                                 | 169                                                                  | 299                                                                |
| 08 June 2026              | 12 June 2026  | 11,271                                                              | 875                                                                 | 302                                                                  | 391                                                                |
| 15 June 2026              | 18 June 2026  | 4,626                                                               | 753                                                                 | 302                                                                  | 221                                                                |
| 22 June 2026              | 26 June 2026  | 2,934                                                               | 782                                                                 | 284                                                                  | 303                                                                |
| 29 June 2026              | 03 July 2026  | 1,470                                                               | 408                                                                 | 223                                                                  | 259                                                                |
| 06 July 2026              | 10 July 2026  | 1,491                                                               | 483                                                                 | 128                                                                  | 148                                                                |
| 13 July 2026              | 17 July 2026  | 1,587                                                               | 612                                                                 | 209                                                                  | 268                                                                |

## Foreign Exchange Turnover Time Series

| Foreign Exchange Turnover |               |                                                                    |                                                                  |
|---------------------------|---------------|--------------------------------------------------------------------|------------------------------------------------------------------|
| For The Period            |               |                                                                    |                                                                  |
| From                      | To            | Number of New Trade /<br>2 - 5 Years / Non-<br>deliverable Forward | Number of New Trade /<br>> 5 Years / Non-<br>deliverable Forward |
| 23 March 2026             | 27 March 2026 | 14                                                                 | 4                                                                |
| 30 March 2026             | 02 April 2026 | 19                                                                 | 0                                                                |
| 08 April 2026             | 10 April 2026 | 32                                                                 | 0                                                                |
| 13 April 2026             | 17 April 2026 | 27                                                                 | 1                                                                |
| 20 April 2026             | 24 April 2026 | 27                                                                 | 0                                                                |
| 27 April 2026             | 30 April 2026 | 50                                                                 | 11                                                               |
| 04 May 2026               | 08 May 2026   | 20                                                                 | 3                                                                |
| 11 May 2026               | 15 May 2026   | 15                                                                 | 9                                                                |
| 18 May 2026               | 22 May 2026   | 45                                                                 | 14                                                               |
| 26 May 2026               | 29 May 2026   | 18                                                                 | 0                                                                |
| 01 June 2026              | 05 June 2026  | 11                                                                 | 0                                                                |
| 08 June 2026              | 12 June 2026  | 30                                                                 | 0                                                                |
| 15 June 2026              | 18 June 2026  | 21                                                                 | 0                                                                |
| 22 June 2026              | 26 June 2026  | 21                                                                 | 5                                                                |
| 29 June 2026              | 03 July 2026  | 28                                                                 | 0                                                                |
| 06 July 2026              | 10 July 2026  | 12                                                                 | 0                                                                |
| 13 July 2026              | 17 July 2026  | 16                                                                 | 0                                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)            |                                             |                                                        |                                                          |
|------------------------|-------------------|----------------------------------------|---------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|
| For The Period         |                   | Asset Class Total                      | By Product                                  |                                                        |                                                          |
| From                   | To                | New Trade Turnover<br>(US\$mn) / Total | New Trade Turnover<br>(US\$mn) / Basis Swap | New Trade Turnover<br>(US\$mn) / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Overnight<br>Index Swap |
| 03 April 2018          | 06 April 2018     | 1,144,316.97                           | 240,232.15                                  | 659,821.82                                             | 244,263.00                                               |
| 09 April 2018          | 13 April 2018     | 1,013,864.97                           | 143,340.90                                  | 674,017.23                                             | 196,506.83                                               |
| 16 April 2018          | 20 April 2018     | 1,236,545.71                           | 190,904.08                                  | 802,137.72                                             | 243,503.90                                               |
| 23 April 2018          | 27 April 2018     | 1,085,312.31                           | 144,244.72                                  | 739,372.99                                             | 201,694.60                                               |
| 30 April 2018          | 04 May 2018       | 782,042.48                             | 129,521.45                                  | 507,840.81                                             | 144,680.22                                               |
| 07 May 2018            | 11 May 2018       | 852,197.67                             | 139,115.58                                  | 618,148.31                                             | 94,933.77                                                |
| 14 May 2018            | 18 May 2018       | 1,116,280.54                           | 166,899.53                                  | 745,051.33                                             | 204,329.69                                               |
| 21 May 2018            | 25 May 2018       | 935,783.10                             | 133,248.68                                  | 580,169.76                                             | 222,364.66                                               |
| 28 May 2018            | 01 June 2018      | 1,291,497.22                           | 184,518.75                                  | 588,033.62                                             | 518,944.85                                               |
| 04 June 2018           | 08 June 2018      | 1,324,881.44                           | 247,725.64                                  | 783,519.97                                             | 293,635.83                                               |
| 11 June 2018           | 15 June 2018      | 1,311,064.22                           | 253,482.71                                  | 835,886.93                                             | 221,694.58                                               |
| 19 June 2018           | 22 June 2018      | 1,938,259.66                           | 466,316.57                                  | 1,203,347.05                                           | 268,596.03                                               |
| 25 June 2018           | 29 June 2018      | 1,640,095.68                           | 506,680.74                                  | 923,747.70                                             | 209,667.25                                               |
| 03 July 2018           | 06 July 2018      | 1,273,373.22                           | 311,185.51                                  | 583,713.29                                             | 378,474.42                                               |
| 09 July 2018           | 13 July 2018      | 1,290,301.21                           | 423,809.00                                  | 765,738.59                                             | 100,753.62                                               |
| 16 July 2018           | 20 July 2018      | 1,704,761.63                           | 570,460.23                                  | 1,011,407.36                                           | 122,894.03                                               |
| 23 July 2018           | 27 July 2018      | 1,459,801.25                           | 448,603.98                                  | 861,950.28                                             | 149,247.00                                               |
| 30 July 2018           | 03 August 2018    | 2,062,465.86                           | 434,942.68                                  | 1,076,247.87                                           | 551,275.31                                               |
| 06 August 2018         | 10 August 2018    | 1,372,537.69                           | 442,709.95                                  | 847,412.55                                             | 82,415.20                                                |
| 13 August 2018         | 17 August 2018    | 1,425,668.52                           | 369,093.05                                  | 949,099.96                                             | 107,475.51                                               |
| 20 August 2018         | 24 August 2018    | 1,281,871.73                           | 340,698.15                                  | 864,098.43                                             | 77,075.14                                                |
| 27 August 2018         | 31 August 2018    | 1,421,030.94                           | 350,759.55                                  | 987,222.09                                             | 83,049.30                                                |
| 03 September 2018      | 07 September 2018 | 1,168,959.32                           | 261,620.40                                  | 832,776.00                                             | 74,562.92                                                |
| 10 September 2018      | 14 September 2018 | 1,461,411.44                           | 325,626.89                                  | 851,071.44                                             | 284,713.12                                               |
| 17 September 2018      | 21 September 2018 | 1,317,049.57                           | 320,355.61                                  | 742,313.22                                             | 254,380.74                                               |
| 24 September 2018      | 28 September 2018 | 1,472,413.76                           | 362,966.82                                  | 884,329.38                                             | 225,117.56                                               |
| 02 October 2018        | 05 October 2018   | 1,447,264.02                           | 372,839.45                                  | 955,858.68                                             | 118,565.89                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 03 April 2018          | 06 April 2018     | 30,673.55                                                         | 197,136.18                                                                | 214,878.73                                                                     | 209,558.60                                                            |
| 09 April 2018          | 13 April 2018     | 10,854.09                                                         | 256,891.02                                                                | 149,014.60                                                                     | 132,486.81                                                            |
| 16 April 2018          | 20 April 2018     | 20,321.21                                                         | 332,395.38                                                                | 165,839.61                                                                     | 170,582.87                                                            |
| 23 April 2018          | 27 April 2018     | 9,228.47                                                          | 302,335.86                                                                | 133,121.40                                                                     | 135,016.25                                                            |
| 30 April 2018          | 04 May 2018       | 4,731.02                                                          | 178,612.42                                                                | 92,939.49                                                                      | 124,790.44                                                            |
| 07 May 2018            | 11 May 2018       | 16,707.65                                                         | 234,702.16                                                                | 42,706.34                                                                      | 122,407.93                                                            |
| 14 May 2018            | 18 May 2018       | 26,934.30                                                         | 314,930.80                                                                | 159,275.45                                                                     | 139,965.23                                                            |
| 21 May 2018            | 25 May 2018       | 14,280.64                                                         | 228,911.32                                                                | 156,149.80                                                                     | 118,968.04                                                            |
| 28 May 2018            | 01 June 2018      | 17,647.29                                                         | 263,518.55                                                                | 423,426.77                                                                     | 166,871.46                                                            |
| 04 June 2018           | 08 June 2018      | 19,062.60                                                         | 336,973.53                                                                | 192,774.16                                                                     | 228,663.04                                                            |
| 11 June 2018           | 15 June 2018      | 5,995.87                                                          | 404,148.30                                                                | 129,263.98                                                                     | 247,486.84                                                            |
| 19 June 2018           | 22 June 2018      | 75,365.38                                                         | 677,106.19                                                                | 182,327.56                                                                     | 390,951.19                                                            |
| 25 June 2018           | 29 June 2018      | 19,285.64                                                         | 378,739.70                                                                | 145,637.92                                                                     | 487,395.11                                                            |
| 03 July 2018           | 06 July 2018      | 13,375.85                                                         | 262,638.34                                                                | 322,401.28                                                                     | 297,809.66                                                            |
| 09 July 2018           | 13 July 2018      | 22,175.04                                                         | 286,461.57                                                                | 55,025.50                                                                      | 401,633.96                                                            |
| 16 July 2018           | 20 July 2018      | 6,048.21                                                          | 331,170.94                                                                | 70,422.02                                                                      | 564,412.02                                                            |
| 23 July 2018           | 27 July 2018      | 19,341.33                                                         | 319,662.35                                                                | 81,982.38                                                                      | 429,262.65                                                            |
| 30 July 2018           | 03 August 2018    | 26,757.84                                                         | 601,468.83                                                                | 485,184.37                                                                     | 408,184.84                                                            |
| 06 August 2018         | 10 August 2018    | 2,941.51                                                          | 356,144.65                                                                | 44,482.72                                                                      | 439,768.44                                                            |
| 13 August 2018         | 17 August 2018    | 10,244.63                                                         | 367,333.17                                                                | 51,251.89                                                                      | 358,848.43                                                            |
| 20 August 2018         | 24 August 2018    | 19,056.20                                                         | 415,005.40                                                                | 40,093.20                                                                      | 321,641.95                                                            |
| 27 August 2018         | 31 August 2018    | 12,216.65                                                         | 382,059.37                                                                | 38,668.96                                                                      | 338,542.89                                                            |
| 03 September 2018      | 07 September 2018 | 22,163.36                                                         | 313,587.78                                                                | 41,509.37                                                                      | 239,457.04                                                            |
| 10 September 2018      | 14 September 2018 | 26,414.23                                                         | 345,184.39                                                                | 231,475.84                                                                     | 299,212.66                                                            |
| 17 September 2018      | 21 September 2018 | 3,987.45                                                          | 302,006.69                                                                | 77,817.77                                                                      | 316,368.16                                                            |
| 24 September 2018      | 28 September 2018 | 23,935.72                                                         | 422,261.93                                                                | 132,172.24                                                                     | 339,031.11                                                            |
| 02 October 2018        | 05 October 2018   | 6,442.90                                                          | 281,530.17                                                                | 56,555.92                                                                      | 366,396.55                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 03 April 2018          | 06 April 2018     | 462,685.64                                                                       | 29,384.27                                                                          | 110,261.57                                          | 179,445.12                                                  |
| 09 April 2018          | 13 April 2018     | 417,126.21                                                                       | 47,492.23                                                                          | 65,935.22                                           | 129,439.59                                                  |
| 16 April 2018          | 20 April 2018     | 469,742.34                                                                       | 77,664.29                                                                          | 76,675.85                                           | 195,058.47                                                  |
| 23 April 2018          | 27 April 2018     | 437,037.12                                                                       | 68,573.20                                                                          | 68,296.59                                           | 185,532.92                                                  |
| 30 April 2018          | 04 May 2018       | 329,228.38                                                                       | 51,740.72                                                                          | 66,993.50                                           | 120,342.66                                                  |
| 07 May 2018            | 11 May 2018       | 383,446.15                                                                       | 52,227.43                                                                          | 59,097.94                                           | 127,208.32                                                  |
| 14 May 2018            | 18 May 2018       | 430,120.52                                                                       | 45,054.24                                                                          | 71,534.49                                           | 166,276.14                                                  |
| 21 May 2018            | 25 May 2018       | 351,258.45                                                                       | 66,214.86                                                                          | 51,519.60                                           | 120,726.20                                                  |
| 28 May 2018            | 01 June 2018      | 324,515.08                                                                       | 95,518.07                                                                          | 61,195.88                                           | 120,885.51                                                  |
| 04 June 2018           | 08 June 2018      | 446,546.43                                                                       | 100,861.67                                                                         | 69,665.54                                           | 137,202.15                                                  |
| 11 June 2018           | 15 June 2018      | 431,738.63                                                                       | 92,430.60                                                                          | 68,089.38                                           | 151,952.93                                                  |
| 19 June 2018           | 22 June 2018      | 526,240.86                                                                       | 86,268.47                                                                          | 62,412.55                                           | 150,411.82                                                  |
| 25 June 2018           | 29 June 2018      | 545,008.00                                                                       | 64,029.33                                                                          | 90,738.69                                           | 216,458.80                                                  |
| 03 July 2018           | 06 July 2018      | 321,074.94                                                                       | 56,073.15                                                                          | 63,835.90                                           | 99,959.71                                                   |
| 09 July 2018           | 13 July 2018      | 479,277.01                                                                       | 45,728.13                                                                          | 71,465.45                                           | 167,472.35                                                  |
| 16 July 2018           | 20 July 2018      | 680,236.43                                                                       | 52,472.02                                                                          | 92,780.37                                           | 165,019.60                                                  |
| 23 July 2018           | 27 July 2018      | 542,287.92                                                                       | 67,264.62                                                                          | 65,686.59                                           | 133,227.63                                                  |
| 30 July 2018           | 03 August 2018    | 474,779.03                                                                       | 66,090.94                                                                          | 68,154.19                                           | 114,822.38                                                  |
| 06 August 2018         | 10 August 2018    | 491,267.90                                                                       | 37,932.47                                                                          | 64,399.57                                           | 82,945.67                                                   |
| 13 August 2018         | 17 August 2018    | 581,766.79                                                                       | 56,223.61                                                                          | 73,742.96                                           | 113,528.99                                                  |
| 20 August 2018         | 24 August 2018    | 449,093.03                                                                       | 36,981.95                                                                          | 74,659.17                                           | 85,045.83                                                   |
| 27 August 2018         | 31 August 2018    | 605,162.73                                                                       | 44,380.34                                                                          | 72,141.46                                           | 140,248.71                                                  |
| 03 September 2018      | 07 September 2018 | 519,188.22                                                                       | 33,053.55                                                                          | 63,147.09                                           | 106,612.88                                                  |
| 10 September 2018      | 14 September 2018 | 505,887.05                                                                       | 53,237.28                                                                          | 76,275.69                                           | 161,128.92                                                  |
| 17 September 2018      | 21 September 2018 | 440,306.53                                                                       | 176,562.97                                                                         | 68,834.92                                           | 150,394.94                                                  |
| 24 September 2018      | 28 September 2018 | 462,067.45                                                                       | 92,945.32                                                                          | 65,583.30                                           | 170,669.55                                                  |
| 02 October 2018        | 05 October 2018   | 674,328.52                                                                       | 62,009.97                                                                          | 70,392.21                                           | 394,416.69                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 03 April 2018          | 06 April 2018     | 12,167.36                                                     | 0.00                                                | 17,743.87                                                   | 0.00                                                          |
| 09 April 2018          | 13 April 2018     | 12,756.13                                                     | 0.00                                                | 16,318.18                                                   | 0.00                                                          |
| 16 April 2018          | 20 April 2018     | 24,062.40                                                     | 0.00                                                | 36,015.16                                                   | 0.00                                                          |
| 23 April 2018          | 27 April 2018     | 6,273.80                                                      | 0.00                                                | 41,660.07                                                   | 0.00                                                          |
| 30 April 2018          | 04 May 2018       | 12,628.00                                                     | 0.00                                                | 26,779.03                                                   | 0.00                                                          |
| 07 May 2018            | 11 May 2018       | 10,585.86                                                     | 0.00                                                | 18,658.66                                                   | 0.00                                                          |
| 14 May 2018            | 18 May 2018       | 4,011.65                                                      | 0.00                                                | 43,329.87                                                   | 0.00                                                          |
| 21 May 2018            | 25 May 2018       | 67,759.22                                                     | 0.00                                                | 26,517.20                                                   | 0.00                                                          |
| 28 May 2018            | 01 June 2018      | 64,977.39                                                     | 0.00                                                | 20,400.37                                                   | 0.00                                                          |
| 04 June 2018           | 08 June 2018      | 43,030.38                                                     | 0.00                                                | 45,883.69                                                   | 0.00                                                          |
| 11 June 2018           | 15 June 2018      | 40,400.86                                                     | 0.00                                                | 35,409.53                                                   | 0.00                                                          |
| 19 June 2018           | 22 June 2018      | 60,852.03                                                     | 0.00                                                | 36,816.73                                                   | 0.00                                                          |
| 25 June 2018           | 29 June 2018      | 4,784.24                                                      | 0.00                                                | 44,859.21                                                   | 0.00                                                          |
| 03 July 2018           | 06 July 2018      | 6,607.50                                                      | 0.00                                                | 43,444.41                                                   | 0.00                                                          |
| 09 July 2018           | 13 July 2018      | 11,771.78                                                     | 0.00                                                | 39,208.60                                                   | 0.00                                                          |
| 16 July 2018           | 20 July 2018      | 8,489.90                                                      | 0.00                                                | 74,084.00                                                   | 0.00                                                          |
| 23 July 2018           | 27 July 2018      | 20,011.50                                                     | 0.00                                                | 52,374.27                                                   | 0.00                                                          |
| 30 July 2018           | 03 August 2018    | 15,060.26                                                     | 0.00                                                | 44,618.10                                                   | 0.00                                                          |
| 06 August 2018         | 10 August 2018    | 2,969.00                                                      | 0.00                                                | 41,471.30                                                   | 0.00                                                          |
| 13 August 2018         | 17 August 2018    | 16,707.46                                                     | 0.00                                                | 49,072.33                                                   | 0.00                                                          |
| 20 August 2018         | 24 August 2018    | 12,466.00                                                     | 0.00                                                | 71,573.91                                                   | 0.00                                                          |
| 27 August 2018         | 31 August 2018    | 7,094.00                                                      | 0.00                                                | 66,060.50                                                   | 0.00                                                          |
| 03 September 2018      | 07 September 2018 | 6,029.00                                                      | 0.00                                                | 44,016.08                                                   | 0.00                                                          |
| 10 September 2018      | 14 September 2018 | 103,378.00                                                    | 0.00                                                | 65,391.17                                                   | 0.00                                                          |
| 17 September 2018      | 21 September 2018 | 82,076.50                                                     | 0.00                                                | 40,606.02                                                   | 0.00                                                          |
| 24 September 2018      | 28 September 2018 | 15,185.87                                                     | 0.00                                                | 38,381.22                                                   | 0.00                                                          |
| 02 October 2018        | 05 October 2018   | 14,986.00                                                     | 0.00                                                | 9,847.58                                                    | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 03 April 2018          | 06 April 2018     | 13,089.98                                           | 13,109.42                                                   | 5,919.08                                                      | 985.52                                              |
| 09 April 2018          | 13 April 2018     | 6,740.33                                            | 8,214.50                                                    | 1,078.56                                                      | 297.14                                              |
| 16 April 2018          | 20 April 2018     | 21,855.97                                           | 23,320.49                                                   | 17,271.91                                                     | 278.26                                              |
| 23 April 2018          | 27 April 2018     | 6,616.28                                            | 9,751.16                                                    | 4,053.99                                                      | 249.39                                              |
| 30 April 2018          | 04 May 2018       | 8,112.32                                            | 11,443.42                                                   | 1,334.87                                                      | 221.52                                              |
| 07 May 2018            | 11 May 2018       | 5,251.57                                            | 6,673.49                                                    | 1,188.66                                                      | 171.72                                              |
| 14 May 2018            | 18 May 2018       | 13,672.00                                           | 14,483.09                                                   | 513.59                                                        | 181.61                                              |
| 21 May 2018            | 25 May 2018       | 9,520.43                                            | 10,984.05                                                   | 8,798.69                                                      | 189.46                                              |
| 28 May 2018            | 01 June 2018      | 10,200.04                                           | 14,745.28                                                   | 6,701.84                                                      | 29,797.59                                           |
| 04 June 2018           | 08 June 2018      | 8,672.25                                            | 11,036.98                                                   | 11,574.47                                                     | 7,682.88                                            |
| 11 June 2018           | 15 June 2018      | 2,865.07                                            | 3,989.39                                                    | 15,694.35                                                     | 7,665.71                                            |
| 19 June 2018           | 22 June 2018      | 2,711.67                                            | 6,601.91                                                    | 30,406.67                                                     | 10,421.62                                           |
| 25 June 2018           | 29 June 2018      | 4,641.11                                            | 8,870.55                                                    | 5,470.71                                                      | 13,792.93                                           |
| 03 July 2018           | 06 July 2018      | 4,065.29                                            | 10,081.92                                                   | 8,869.36                                                      | 6,881.12                                            |
| 09 July 2018           | 13 July 2018      | 4,415.33                                            | 7,273.05                                                    | 3,270.26                                                      | 6,765.48                                            |
| 16 July 2018           | 20 July 2018      | 7,894.77                                            | 9,516.32                                                    | 2,502.46                                                      | 13,284.57                                           |
| 23 July 2018           | 27 July 2018      | 8,001.13                                            | 7,295.70                                                    | 1,665.83                                                      | 6,495.80                                            |
| 30 July 2018           | 03 August 2018    | 7,656.49                                            | 14,897.68                                                   | 1,631.61                                                      | 5,019.36                                            |
| 06 August 2018         | 10 August 2018    | 7,864.72                                            | 6,554.18                                                    | 7,522.13                                                      | 495.93                                              |
| 13 August 2018         | 17 August 2018    | 7,523.12                                            | 15,077.56                                                   | 0.00                                                          | 462.56                                              |
| 20 August 2018         | 24 August 2018    | 8,003.40                                            | 6,448.61                                                    | 5,353.37                                                      | 563.76                                              |
| 27 August 2018         | 31 August 2018    | 12,725.73                                           | 16,207.26                                                   | 5,945.95                                                      | 446.20                                              |
| 03 September 2018      | 07 September 2018 | 9,927.27                                            | 8,710.50                                                    | 7,374.82                                                      | 455.48                                              |
| 10 September 2018      | 14 September 2018 | 10,117.64                                           | 12,130.45                                                   | 10,522.61                                                     | 558.26                                              |
| 17 September 2018      | 21 September 2018 | 10,835.37                                           | 19,846.42                                                   | 38,165.56                                                     | 499.66                                              |
| 24 September 2018      | 28 September 2018 | 26,210.84                                           | 28,244.83                                                   | 3,393.57                                                      | 488.16                                              |
| 02 October 2018        | 05 October 2018   | 23,045.46                                           | 23,865.95                                                   | 5,014.84                                                      | 461.04                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 03 April 2018          | 06 April 2018     | 2,181.76                                                    | 1,053.67                                                      | 49,992.35                                           | 31,700.12                                                   |
| 09 April 2018          | 13 April 2018     | 1,106.24                                                    | 23.45                                                         | 27,325.88                                           | 21,275.52                                                   |
| 16 April 2018          | 20 April 2018     | 695.71                                                      | 22.48                                                         | 47,228.63                                           | 48,282.63                                                   |
| 23 April 2018          | 27 April 2018     | 1,209.76                                                    | 0.00                                                          | 21,038.92                                           | 43,075.57                                                   |
| 30 April 2018          | 04 May 2018       | 2,498.23                                                    | 0.00                                                          | 19,899.75                                           | 18,664.15                                                   |
| 07 May 2018            | 11 May 2018       | 1,502.29                                                    | 606.96                                                        | 21,611.09                                           | 26,114.68                                                   |
| 14 May 2018            | 18 May 2018       | 1,456.56                                                    | 605.81                                                        | 27,949.44                                           | 37,508.87                                                   |
| 21 May 2018            | 25 May 2018       | 562.64                                                      | 601.99                                                        | 15,779.12                                           | 19,102.16                                                   |
| 28 May 2018            | 01 June 2018      | 30,386.82                                                   | 593.85                                                        | 37,674.61                                           | 31,602.94                                                   |
| 04 June 2018           | 08 June 2018      | 7,990.40                                                    | 0.00                                                          | 9,218.49                                            | 68,646.14                                                   |
| 11 June 2018           | 15 June 2018      | 8,061.34                                                    | 0.00                                                          | 8,582.58                                            | 64,223.69                                                   |
| 19 June 2018           | 22 June 2018      | 11,382.99                                                   | 0.00                                                          | 16,510.78                                           | 22,707.27                                                   |
| 25 June 2018           | 29 June 2018      | 14,743.47                                                   | 0.00                                                          | 29,058.24                                           | 18,813.92                                                   |
| 03 July 2018           | 06 July 2018      | 7,645.41                                                    | 0.00                                                          | 9,782.68                                            | 16,885.32                                                   |
| 09 July 2018           | 13 July 2018      | 7,877.26                                                    | 0.00                                                          | 14,573.51                                           | 40,387.21                                                   |
| 16 July 2018           | 20 July 2018      | 13,402.49                                                   | 0.00                                                          | 9,469.57                                            | 51,832.34                                                   |
| 23 July 2018           | 27 July 2018      | 6,889.51                                                    | 0.00                                                          | 19,379.41                                           | 49,105.36                                                   |
| 30 July 2018           | 03 August 2018    | 5,176.29                                                    | 1,312.85                                                      | 8,958.69                                            | 40,959.79                                                   |
| 06 August 2018         | 10 August 2018    | 2,373.14                                                    | 0.00                                                          | 7,141.09                                            | 75,192.90                                                   |
| 13 August 2018         | 17 August 2018    | 1,027.49                                                    | 0.00                                                          | 3,919.19                                            | 46,897.88                                                   |
| 20 August 2018         | 24 August 2018    | 755.01                                                      | 0.00                                                          | 4,114.90                                            | 24,737.92                                                   |
| 27 August 2018         | 31 August 2018    | 754.69                                                      | 0.00                                                          | 22,928.96                                           | 16,255.23                                                   |
| 03 September 2018      | 07 September 2018 | 3,504.02                                                    | 0.00                                                          | 17,305.13                                           | 17,221.79                                                   |
| 10 September 2018      | 14 September 2018 | 899.46                                                      | 358.35                                                        | 18,145.26                                           | 50,439.14                                                   |
| 17 September 2018      | 21 September 2018 | 1,298.65                                                    | 358.69                                                        | 3,869.25                                            | 21,700.10                                                   |
| 24 September 2018      | 28 September 2018 | 1,540.69                                                    | 0.00                                                          | 7,369.42                                            | 115,609.69                                                  |
| 02 October 2018        | 05 October 2018   | 2,880.23                                                    | 0.00                                                          | 5,850.35                                            | 33,332.27                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 03 April 2018          | 06 April 2018     | 2,817.03                                                      | 2,722.17                                            | 64,070.23                                                   | 0.00                                                          |
| 09 April 2018          | 13 April 2018     | 1,266.65                                                      | 2,529.02                                            | 254,273.41                                                  | 0.00                                                          |
| 16 April 2018          | 20 April 2018     | 0.00                                                          | 2,042.84                                            | 241,058.40                                                  | 0.00                                                          |
| 23 April 2018          | 27 April 2018     | 1,612.31                                                      | 4,806.20                                            | 204,987.98                                                  | 0.00                                                          |
| 30 April 2018          | 04 May 2018       | 55.03                                                         | 3,852.94                                            | 124,241.21                                                  | 0.00                                                          |
| 07 May 2018            | 11 May 2018       | 2,887.79                                                      | 7,023.13                                            | 197,534.72                                                  | 0.00                                                          |
| 14 May 2018            | 18 May 2018       | 1,978.65                                                      | 3,292.18                                            | 180,777.43                                                  | 0.00                                                          |
| 21 May 2018            | 25 May 2018       | 45,888.45                                                     | 2,869.94                                            | 160,359.53                                                  | 0.00                                                          |
| 28 May 2018            | 01 June 2018      | 9,754.25                                                      | 6,358.91                                            | 109,581.02                                                  | 0.00                                                          |
| 04 June 2018           | 08 June 2018      | 11,854.34                                                     | 5,382.99                                            | 161,237.24                                                  | 0.00                                                          |
| 11 June 2018           | 15 June 2018      | 4,103.14                                                      | 1,428.54                                            | 114,806.81                                                  | 0.00                                                          |
| 19 June 2018           | 22 June 2018      | 5,424.63                                                      | 3,452.06                                            | 101,300.65                                                  | 0.00                                                          |
| 25 June 2018           | 29 June 2018      | 454.34                                                        | 3,473.56                                            | 159,187.26                                                  | 0.00                                                          |
| 03 July 2018           | 06 July 2018      | 1,448.23                                                      | 1,570.24                                            | 93,517.92                                                   | 0.00                                                          |
| 09 July 2018           | 13 July 2018      | 15.00                                                         | 557.14                                              | 115,507.32                                                  | 0.00                                                          |
| 16 July 2018           | 20 July 2018      | 221.54                                                        | 1,580.88                                            | 133,982.18                                                  | 0.00                                                          |
| 23 July 2018           | 27 July 2018      | 16,146.10                                                     | 91.15                                               | 103,695.73                                                  | 0.00                                                          |
| 30 July 2018           | 03 August 2018    | 2,683.12                                                      | 1,607.42                                            | 209,192.32                                                  | 0.00                                                          |
| 06 August 2018         | 10 August 2018    | 0.00                                                          | 80.40                                               | 110,177.40                                                  | 0.00                                                          |
| 13 August 2018         | 17 August 2018    | 0.00                                                          | 2,316.75                                            | 124,541.31                                                  | 0.00                                                          |
| 20 August 2018         | 24 August 2018    | 904.65                                                        | 362.22                                              | 177,745.90                                                  | 0.00                                                          |
| 27 August 2018         | 31 August 2018    | 0.00                                                          | 1,696.13                                            | 137,879.50                                                  | 0.00                                                          |
| 03 September 2018      | 07 September 2018 | 2,773.80                                                      | 2,760.84                                            | 106,075.92                                                  | 38.22                                                         |
| 10 September 2018      | 14 September 2018 | 11,165.52                                                     | 2,073.83                                            | 101,515.47                                                  | 0.00                                                          |
| 17 September 2018      | 21 September 2018 | 9,816.76                                                      | 3,482.52                                            | 110,937.06                                                  | 0.00                                                          |
| 24 September 2018      | 28 September 2018 | 10,114.17                                                     | 7,308.84                                            | 157,277.91                                                  | 0.00                                                          |
| 02 October 2018        | 05 October 2018   | 8,709.24                                                      | 1,660.20                                            | 127,851.02                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 03 April 2018          | 06 April 2018     | 63,180.56                                              | 351,571.30                                                     | 222,305.86                                                       | 79,192.27                                                  |
| 09 April 2018          | 13 April 2018     | 40,513.31                                              | 243,389.79                                                     | 181,382.04                                                       | 51,408.33                                                  |
| 16 April 2018          | 20 April 2018     | 42,822.53                                              | 257,706.86                                                     | 202,147.12                                                       | 68,820.91                                                  |
| 23 April 2018          | 27 April 2018     | 43,237.34                                              | 253,155.53                                                     | 189,754.50                                                       | 57,299.62                                                  |
| 30 April 2018          | 04 May 2018       | 30,441.43                                              | 203,872.12                                                     | 130,662.32                                                       | 50,188.54                                                  |
| 07 May 2018            | 11 May 2018       | 45,960.14                                              | 240,456.15                                                     | 79,664.50                                                        | 49,512.96                                                  |
| 14 May 2018            | 18 May 2018       | 50,269.81                                              | 301,219.36                                                     | 197,219.99                                                       | 53,465.26                                                  |
| 21 May 2018            | 25 May 2018       | 53,370.13                                              | 241,917.98                                                     | 99,316.31                                                        | 49,696.57                                                  |
| 28 May 2018            | 01 June 2018      | 39,291.72                                              | 260,431.68                                                     | 436,917.50                                                       | 65,885.21                                                  |
| 04 June 2018           | 08 June 2018      | 147,103.50                                             | 351,523.37                                                     | 227,176.64                                                       | 94,110.22                                                  |
| 11 June 2018           | 15 June 2018      | 164,851.43                                             | 457,443.24                                                     | 161,496.24                                                       | 108,796.63                                                 |
| 19 June 2018           | 22 June 2018      | 370,807.89                                             | 874,125.68                                                     | 171,912.70                                                       | 241,904.32                                                 |
| 25 June 2018           | 29 June 2018      | 364,976.21                                             | 460,814.48                                                     | 198,957.95                                                       | 318,582.13                                                 |
| 03 July 2018           | 06 July 2018      | 225,050.27                                             | 312,178.61                                                     | 361,549.34                                                       | 193,072.82                                                 |
| 09 July 2018           | 13 July 2018      | 326,032.11                                             | 388,012.79                                                     | 85,696.58                                                        | 302,197.88                                                 |
| 16 July 2018           | 20 July 2018      | 445,450.08                                             | 563,570.46                                                     | 111,680.14                                                       | 398,263.63                                                 |
| 23 July 2018           | 27 July 2018      | 348,949.90                                             | 509,362.08                                                     | 111,423.56                                                       | 309,762.48                                                 |
| 30 July 2018           | 03 August 2018    | 343,546.52                                             | 646,581.30                                                     | 530,587.46                                                       | 278,130.06                                                 |
| 06 August 2018         | 10 August 2018    | 362,728.23                                             | 528,697.96                                                     | 71,924.06                                                        | 322,150.41                                                 |
| 13 August 2018         | 17 August 2018    | 281,128.47                                             | 598,954.40                                                     | 90,768.05                                                        | 249,694.42                                                 |
| 20 August 2018         | 24 August 2018    | 252,994.69                                             | 497,791.25                                                     | 58,351.13                                                        | 212,819.91                                                 |
| 27 August 2018         | 31 August 2018    | 240,821.06                                             | 609,816.21                                                     | 70,009.35                                                        | 197,029.95                                                 |
| 03 September 2018      | 07 September 2018 | 168,024.58                                             | 546,634.81                                                     | 58,347.08                                                        | 122,121.18                                                 |
| 10 September 2018      | 14 September 2018 | 218,456.20                                             | 459,566.82                                                     | 159,288.64                                                       | 173,057.72                                                 |
| 17 September 2018      | 21 September 2018 | 232,833.90                                             | 397,530.02                                                     | 123,963.23                                                       | 199,472.81                                                 |
| 24 September 2018      | 28 September 2018 | 256,006.27                                             | 372,605.50                                                     | 196,423.94                                                       | 211,568.94                                                 |
| 02 October 2018        | 05 October 2018   | 271,430.18                                             | 363,664.93                                                     | 89,855.81                                                        | 235,084.47                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|-------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 03 April 2018          | 06 April 2018     | 247,999.21                                                          | 227,337.64                                                            | 54,893.21                                                    | 137,082.84                                                           |
| 09 April 2018          | 13 April 2018     | 243,547.34                                                          | 178,092.19                                                            | 33,015.77                                                    | 192,508.57                                                           |
| 16 April 2018          | 20 April 2018     | 333,626.94                                                          | 219,890.32                                                            | 61,577.04                                                    | 220,408.05                                                           |
| 23 April 2018          | 27 April 2018     | 291,623.25                                                          | 184,441.07                                                            | 31,278.24                                                    | 158,839.08                                                           |
| 30 April 2018          | 04 May 2018       | 187,223.62                                                          | 127,626.35                                                            | 32,736.74                                                    | 133,118.59                                                           |
| 07 May 2018            | 11 May 2018       | 228,876.52                                                          | 74,937.49                                                             | 29,348.72                                                    | 143,382.96                                                           |
| 14 May 2018            | 18 May 2018       | 265,030.05                                                          | 184,371.52                                                            | 46,230.51                                                    | 183,332.89                                                           |
| 21 May 2018            | 25 May 2018       | 206,097.89                                                          | 185,594.39                                                            | 28,848.24                                                    | 146,895.59                                                           |
| 28 May 2018            | 01 June 2018      | 207,571.91                                                          | 488,868.17                                                            | 67,284.20                                                    | 144,095.62                                                           |
| 04 June 2018           | 08 June 2018      | 312,776.24                                                          | 248,473.53                                                            | 77,036.93                                                    | 154,910.32                                                           |
| 11 June 2018           | 15 June 2018      | 363,646.73                                                          | 180,688.05                                                            | 66,712.68                                                    | 159,858.99                                                           |
| 19 June 2018           | 22 June 2018      | 314,369.02                                                          | 226,101.81                                                            | 89,963.52                                                    | 302,848.82                                                           |
| 25 June 2018           | 29 June 2018      | 402,289.62                                                          | 189,817.61                                                            | 97,425.98                                                    | 162,792.94                                                           |
| 03 July 2018           | 06 July 2018      | 244,589.52                                                          | 357,909.00                                                            | 61,198.43                                                    | 104,191.40                                                           |
| 09 July 2018           | 13 July 2018      | 356,400.25                                                          | 83,612.63                                                             | 65,579.12                                                    | 161,984.08                                                           |
| 16 July 2018           | 20 July 2018      | 515,559.74                                                          | 102,949.46                                                            | 90,941.50                                                    | 200,900.14                                                           |
| 23 July 2018           | 27 July 2018      | 413,000.40                                                          | 129,411.12                                                            | 70,611.16                                                    | 168,031.32                                                           |
| 30 July 2018           | 03 August 2018    | 605,308.42                                                          | 513,164.43                                                            | 85,174.98                                                    | 153,185.18                                                           |
| 06 August 2018         | 10 August 2018    | 388,254.67                                                          | 65,302.35                                                             | 65,095.70                                                    | 187,408.49                                                           |
| 13 August 2018         | 17 August 2018    | 463,792.08                                                          | 90,417.00                                                             | 62,233.83                                                    | 184,763.33                                                           |
| 20 August 2018         | 24 August 2018    | 452,964.51                                                          | 57,903.23                                                             | 59,730.08                                                    | 160,765.02                                                           |
| 27 August 2018         | 31 August 2018    | 507,403.43                                                          | 64,951.15                                                             | 83,244.81                                                    | 170,107.60                                                           |
| 03 September 2018      | 07 September 2018 | 413,412.84                                                          | 52,924.41                                                             | 68,849.92                                                    | 138,461.78                                                           |
| 10 September 2018      | 14 September 2018 | 365,520.87                                                          | 254,888.60                                                            | 62,348.55                                                    | 140,657.60                                                           |
| 17 September 2018      | 21 September 2018 | 298,154.74                                                          | 208,518.13                                                            | 59,806.13                                                    | 157,037.87                                                           |
| 24 September 2018      | 28 September 2018 | 432,030.71                                                          | 206,343.56                                                            | 70,908.95                                                    | 206,410.02                                                           |
| 02 October 2018        | 05 October 2018   | 357,123.96                                                          | 95,865.94                                                             | 66,421.43                                                    | 238,529.20                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 03 April 2018          | 06 April 2018     | 9,478.23                                                               | 80,164.56                                                    | 173,584.20                                                           | 5,507.62                                                               |
| 09 April 2018          | 13 April 2018     | 11,741.63                                                              | 43,026.79                                                    | 157,248.58                                                           | 4,356.01                                                               |
| 16 April 2018          | 20 April 2018     | 16,473.58                                                              | 43,953.23                                                    | 164,021.52                                                           | 4,728.25                                                               |
| 23 April 2018          | 27 April 2018     | 5,860.91                                                               | 38,998.79                                                    | 178,662.36                                                           | 9,467.94                                                               |
| 30 April 2018          | 04 May 2018       | 13,390.26                                                              | 35,256.13                                                    | 129,958.27                                                           | 2,721.68                                                               |
| 07 May 2018            | 11 May 2018       | 10,089.72                                                              | 48,538.60                                                    | 159,638.69                                                           | 7,626.79                                                               |
| 14 May 2018            | 18 May 2018       | 11,242.49                                                              | 49,979.04                                                    | 197,889.75                                                           | 6,445.16                                                               |
| 21 May 2018            | 25 May 2018       | 21,877.75                                                              | 40,134.29                                                    | 137,666.28                                                           | 13,040.96                                                              |
| 28 May 2018            | 01 June 2018      | 23,271.95                                                              | 37,388.34                                                    | 137,450.26                                                           | 5,481.41                                                               |
| 04 June 2018           | 08 June 2018      | 32,657.01                                                              | 63,107.45                                                    | 215,420.07                                                           | 10,280.88                                                              |
| 11 June 2018           | 15 June 2018      | 29,869.12                                                              | 61,833.42                                                    | 199,106.37                                                           | 8,774.52                                                               |
| 19 June 2018           | 22 June 2018      | 28,756.87                                                              | 103,293.77                                                   | 364,666.39                                                           | 11,043.83                                                              |
| 25 June 2018           | 29 June 2018      | 7,947.14                                                               | 78,044.90                                                    | 213,216.01                                                           | 9,732.80                                                               |
| 03 July 2018           | 06 July 2018      | 12,220.25                                                              | 49,259.72                                                    | 140,442.39                                                           | 6,951.34                                                               |
| 09 July 2018           | 13 July 2018      | 10,064.07                                                              | 45,465.73                                                    | 152,023.69                                                           | 4,954.13                                                               |
| 16 July 2018           | 20 July 2018      | 8,838.30                                                               | 67,991.45                                                    | 196,831.56                                                           | 9,322.03                                                               |
| 23 July 2018           | 27 July 2018      | 8,290.33                                                               | 49,774.89                                                    | 159,247.23                                                           | 9,665.28                                                               |
| 30 July 2018           | 03 August 2018    | 31,087.49                                                              | 60,127.45                                                    | 198,128.50                                                           | 5,257.37                                                               |
| 06 August 2018         | 10 August 2018    | 9,821.72                                                               | 48,924.48                                                    | 163,388.86                                                           | 5,257.35                                                               |
| 13 August 2018         | 17 August 2018    | 8,778.16                                                               | 50,177.32                                                    | 198,832.09                                                           | 5,703.04                                                               |
| 20 August 2018         | 24 August 2018    | 13,694.86                                                              | 59,571.50                                                    | 161,960.89                                                           | 3,759.26                                                               |
| 27 August 2018         | 31 August 2018    | 11,039.85                                                              | 58,588.46                                                    | 198,994.73                                                           | 6,128.24                                                               |
| 03 September 2018      | 07 September 2018 | 13,527.18                                                              | 53,148.20                                                    | 166,306.00                                                           | 5,482.93                                                               |
| 10 September 2018      | 14 September 2018 | 18,414.42                                                              | 60,441.94                                                    | 196,313.78                                                           | 7,311.89                                                               |
| 17 September 2018      | 21 September 2018 | 31,667.21                                                              | 51,387.68                                                    | 175,887.97                                                           | 8,046.31                                                               |
| 24 September 2018      | 28 September 2018 | 12,049.74                                                              | 64,601.86                                                    | 155,758.06                                                           | 4,679.54                                                               |
| 02 October 2018        | 05 October 2018   | 16,741.48                                                              | 56,204.86                                                    | 263,800.31                                                           | 3,892.41                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 03 April 2018          | 06 April 2018     | 20,461.52                                                     | 74,013.87                                                             | 1,663.29                                                                | 4,259.04                                                       |
| 09 April 2018          | 13 April 2018     | 11,861.72                                                     | 61,236.66                                                             | 2,275.54                                                                | 2,767.23                                                       |
| 16 April 2018          | 20 April 2018     | 12,984.40                                                     | 58,583.99                                                             | 2,370.65                                                                | 2,778.99                                                       |
| 23 April 2018          | 27 April 2018     | 13,422.79                                                     | 71,145.29                                                             | 1,885.06                                                                | 2,109.71                                                       |
| 30 April 2018          | 04 May 2018       | 8,546.49                                                      | 43,197.69                                                             | 903.10                                                                  | 1,480.81                                                       |
| 07 May 2018            | 11 May 2018       | 9,279.36                                                      | 69,782.84                                                             | 2,241.07                                                                | 1,228.08                                                       |
| 14 May 2018            | 18 May 2018       | 13,607.55                                                     | 72,214.08                                                             | 2,220.19                                                                | 2,412.85                                                       |
| 21 May 2018            | 25 May 2018       | 11,305.00                                                     | 64,621.11                                                             | 1,831.09                                                                | 2,011.67                                                       |
| 28 May 2018            | 01 June 2018      | 10,345.15                                                     | 68,050.60                                                             | 1,270.50                                                                | 1,471.66                                                       |
| 04 June 2018           | 08 June 2018      | 10,705.25                                                     | 76,228.06                                                             | 2,204.62                                                                | 1,372.03                                                       |
| 11 June 2018           | 15 June 2018      | 13,753.80                                                     | 72,287.47                                                             | 2,343.02                                                                | 1,368.72                                                       |
| 19 June 2018           | 22 June 2018      | 26,734.14                                                     | 181,613.70                                                            | 2,593.30                                                                | 2,109.69                                                       |
| 25 June 2018           | 29 June 2018      | 6,661.56                                                      | 93,953.17                                                             | 2,151.04                                                                | 4,611.54                                                       |
| 03 July 2018           | 06 July 2018      | 3,093.17                                                      | 64,734.65                                                             | 1,375.25                                                                | 3,116.15                                                       |
| 09 July 2018           | 13 July 2018      | 4,695.01                                                      | 70,272.26                                                             | 2,104.06                                                                | 5,274.34                                                       |
| 16 July 2018           | 20 July 2018      | 7,258.60                                                      | 69,310.85                                                             | 1,544.85                                                                | 4,179.08                                                       |
| 23 July 2018           | 27 July 2018      | 13,756.30                                                     | 77,199.70                                                             | 1,862.49                                                                | 3,162.97                                                       |
| 30 July 2018           | 03 August 2018    | 6,618.67                                                      | 80,602.05                                                             | 1,748.58                                                                | 4,087.78                                                       |
| 06 August 2018         | 10 August 2018    | 4,188.78                                                      | 78,916.08                                                             | 2,016.70                                                                | 1,745.72                                                       |
| 13 August 2018         | 17 August 2018    | 4,918.91                                                      | 74,757.15                                                             | 2,559.23                                                                | 1,339.33                                                       |
| 20 August 2018         | 24 August 2018    | 6,758.83                                                      | 66,947.22                                                             | 1,700.71                                                                | 1,212.77                                                       |
| 27 August 2018         | 31 August 2018    | 8,546.58                                                      | 80,284.72                                                             | 913.93                                                                  | 2,422.18                                                       |
| 03 September 2018      | 07 September 2018 | 10,994.59                                                     | 82,461.83                                                             | 2,613.33                                                                | 5,864.77                                                       |
| 10 September 2018      | 14 September 2018 | 24,617.06                                                     | 115,137.34                                                            | 4,083.57                                                                | 4,485.52                                                       |
| 17 September 2018      | 21 September 2018 | 5,968.80                                                      | 78,452.09                                                             | 6,119.74                                                                | 3,100.53                                                       |
| 24 September 2018      | 28 September 2018 | 10,430.74                                                     | 61,721.59                                                             | 1,936.46                                                                | 4,186.69                                                       |
| 02 October 2018        | 05 October 2018   | 9,124.57                                                      | 59,322.75                                                             | 2,047.82                                                                | 4,954.96                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 03 April 2018          | 06 April 2018     | 20,820.68                                                              | 179.54                                                                   | 775.02                                                         | 2,546.07                                                               |
| 09 April 2018          | 13 April 2018     | 15,072.20                                                              | 38.49                                                                    | 823.83                                                         | 1,463.74                                                               |
| 16 April 2018          | 20 April 2018     | 18,411.58                                                              | 38.12                                                                    | 557.12                                                         | 3,174.58                                                               |
| 23 April 2018          | 27 April 2018     | 32,313.56                                                              | 36.78                                                                    | 462.94                                                         | 2,061.53                                                               |
| 30 April 2018          | 04 May 2018       | 12,154.93                                                              | 36.04                                                                    | 598.08                                                         | 972.70                                                                 |
| 07 May 2018            | 11 May 2018       | 12,171.98                                                              | 35.95                                                                    | 619.08                                                         | 2,201.17                                                               |
| 14 May 2018            | 18 May 2018       | 20,307.67                                                              | 48.92                                                                    | 599.55                                                         | 2,194.48                                                               |
| 21 May 2018            | 25 May 2018       | 19,233.74                                                              | 19.08                                                                    | 560.54                                                         | 2,130.78                                                               |
| 28 May 2018            | 01 June 2018      | 24,390.27                                                              | 42.17                                                                    | 1,240.86                                                       | 1,800.01                                                               |
| 04 June 2018           | 08 June 2018      | 20,207.21                                                              | 18.46                                                                    | 583.77                                                         | 840.61                                                                 |
| 11 June 2018           | 15 June 2018      | 34,151.92                                                              | 18.52                                                                    | 530.25                                                         | 3,384.48                                                               |
| 19 June 2018           | 22 June 2018      | 31,187.27                                                              | 45.50                                                                    | 1,334.95                                                       | 3,295.25                                                               |
| 25 June 2018           | 29 June 2018      | 35,122.58                                                              | 17.46                                                                    | 634.11                                                         | 5,086.38                                                               |
| 03 July 2018           | 06 July 2018      | 19,011.89                                                              | 17.39                                                                    | 912.49                                                         | 2,587.92                                                               |
| 09 July 2018           | 13 July 2018      | 15,622.47                                                              | 17.56                                                                    | 496.62                                                         | 1,819.51                                                               |
| 16 July 2018           | 20 July 2018      | 20,155.73                                                              | 238.29                                                                   | 1,446.38                                                       | 2,272.92                                                               |
| 23 July 2018           | 27 July 2018      | 28,296.01                                                              | 16.67                                                                    | 753.94                                                         | 6,195.16                                                               |
| 30 July 2018           | 03 August 2018    | 27,312.62                                                              | 16.38                                                                    | 527.52                                                         | 3,992.85                                                               |
| 06 August 2018         | 10 August 2018    | 20,536.00                                                              | 16.07                                                                    | 501.85                                                         | 3,286.44                                                               |
| 13 August 2018         | 17 August 2018    | 16,929.50                                                              | 17.04                                                                    | 540.96                                                         | 3,916.99                                                               |
| 20 August 2018         | 24 August 2018    | 16,095.73                                                              | 16.06                                                                    | 491.12                                                         | 710.65                                                                 |
| 27 August 2018         | 31 August 2018    | 23,634.83                                                              | 15.14                                                                    | 502.19                                                         | 1,933.43                                                               |
| 03 September 2018      | 07 September 2018 | 23,518.17                                                              | 14.16                                                                    | 553.46                                                         | 2,506.83                                                               |
| 10 September 2018      | 14 September 2018 | 27,008.09                                                              | 13.72                                                                    | 505.51                                                         | 1,686.25                                                               |
| 17 September 2018      | 21 September 2018 | 25,761.22                                                              | 27.23                                                                    | 500.05                                                         | 2,298.01                                                               |
| 24 September 2018      | 28 September 2018 | 19,424.58                                                              | 106.88                                                                   | 723.47                                                         | 2,294.32                                                               |
| 02 October 2018        | 05 October 2018   | 26,748.53                                                              | 16.94                                                                    | 601.55                                                         | 3,791.94                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                         |                                                            |                                                                    |                                                                      |
|------------------------|-------------------|-------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   |                                                                         |                                                            |                                                                    |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Overnight Index Swap |
| 03 April 2018          | 06 April 2018     | 96.68                                                                   | 486.53                                                     | 3,774.94                                                           | 0.00                                                                 |
| 09 April 2018          | 13 April 2018     | 2.98                                                                    | 437.22                                                     | 2,940.14                                                           | 0.00                                                                 |
| 16 April 2018          | 20 April 2018     | 2.98                                                                    | 232.39                                                     | 3,911.05                                                           | 0.00                                                                 |
| 23 April 2018          | 27 April 2018     | 2.85                                                                    | 672.63                                                     | 4,727.93                                                           | 0.00                                                                 |
| 30 April 2018          | 04 May 2018       | 2.79                                                                    | 714.67                                                     | 1,215.01                                                           | 0.00                                                                 |
| 07 May 2018            | 11 May 2018       | 2.75                                                                    | 588.80                                                     | 2,094.15                                                           | 0.00                                                                 |
| 14 May 2018            | 18 May 2018       | 1.41                                                                    | 604.77                                                     | 4,082.40                                                           | 0.00                                                                 |
| 21 May 2018            | 25 May 2018       | 1.39                                                                    | 692.38                                                     | 3,524.38                                                           | 0.00                                                                 |
| 28 May 2018            | 01 June 2018      | 1.41                                                                    | 903.32                                                     | 4,674.96                                                           | 9.23                                                                 |
| 04 June 2018           | 08 June 2018      | 1.34                                                                    | 809.99                                                     | 3,137.46                                                           | 0.00                                                                 |
| 11 June 2018           | 15 June 2018      | 1.35                                                                    | 487.21                                                     | 3,450.98                                                           | 0.00                                                                 |
| 19 June 2018           | 22 June 2018      | 1.25                                                                    | 976.18                                                     | 5,366.61                                                           | 53.47                                                                |
| 25 June 2018           | 29 June 2018      | 1.19                                                                    | 720.53                                                     | 11,286.99                                                          | 0.00                                                                 |
| 03 July 2018           | 06 July 2018      | 1.19                                                                    | 532.72                                                     | 8,155.52                                                           | 0.00                                                                 |
| 09 July 2018           | 13 July 2018      | 1.17                                                                    | 100.30                                                     | 7,616.33                                                           | 0.00                                                                 |
| 16 July 2018           | 20 July 2018      | 1.11                                                                    | 379.59                                                     | 6,376.42                                                           | 0.00                                                                 |
| 23 July 2018           | 27 July 2018      | 1.11                                                                    | 782.23                                                     | 9,980.45                                                           | 0.00                                                                 |
| 30 July 2018           | 03 August 2018    | 1.06                                                                    | 276.22                                                     | 7,718.23                                                           | 0.00                                                                 |
| 06 August 2018         | 10 August 2018    | 1.03                                                                    | 102.99                                                     | 5,622.01                                                           | 0.00                                                                 |
| 13 August 2018         | 17 August 2018    | 1.03                                                                    | 188.27                                                     | 6,108.82                                                           | 0.00                                                                 |
| 20 August 2018         | 24 August 2018    | 1.02                                                                    | 113.93                                                     | 4,654.41                                                           | 0.00                                                                 |
| 27 August 2018         | 31 August 2018    | 0.98                                                                    | 425.38                                                     | 4,863.36                                                           | 0.00                                                                 |
| 03 September 2018      | 07 September 2018 | 0.92                                                                    | 88.28                                                      | 6,108.55                                                           | 0.00                                                                 |
| 10 September 2018      | 14 September 2018 | 0.91                                                                    | 170.59                                                     | 4,747.51                                                           | 0.00                                                                 |
| 17 September 2018      | 21 September 2018 | 2.11                                                                    | 119.61                                                     | 4,721.31                                                           | 0.00                                                                 |
| 24 September 2018      | 28 September 2018 | 1.38                                                                    | 546.17                                                     | 6,690.10                                                           | 0.00                                                                 |
| 02 October 2018        | 05 October 2018   | 1.29                                                                    | 447.60                                                     | 6,542.00                                                           | 0.00                                                                 |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 03 April 2018          | 06 April 2018     | 10,826                         | 3,066                               | 7,190                                       | 570                                           |
| 09 April 2018          | 13 April 2018     | 10,608                         | 1,619                               | 8,465                                       | 524                                           |
| 16 April 2018          | 20 April 2018     | 12,757                         | 2,054                               | 10,159                                      | 544                                           |
| 23 April 2018          | 27 April 2018     | 12,097                         | 1,894                               | 9,694                                       | 510                                           |
| 30 April 2018          | 04 May 2018       | 8,691                          | 1,966                               | 6,429                                       | 297                                           |
| 07 May 2018            | 11 May 2018       | 10,744                         | 1,897                               | 8,325                                       | 523                                           |
| 14 May 2018            | 18 May 2018       | 12,368                         | 2,248                               | 9,625                                       | 495                                           |
| 21 May 2018            | 25 May 2018       | 9,758                          | 1,846                               | 7,508                                       | 405                                           |
| 28 May 2018            | 01 June 2018      | 10,875                         | 2,017                               | 8,298                                       | 561                                           |
| 04 June 2018           | 08 June 2018      | 13,490                         | 2,151                               | 10,492                                      | 848                                           |
| 11 June 2018           | 15 June 2018      | 12,319                         | 2,001                               | 9,579                                       | 740                                           |
| 19 June 2018           | 22 June 2018      | 17,938                         | 2,785                               | 14,369                                      | 784                                           |
| 25 June 2018           | 29 June 2018      | 14,800                         | 2,826                               | 11,552                                      | 422                                           |
| 03 July 2018           | 06 July 2018      | 11,508                         | 2,212                               | 8,678                                       | 619                                           |
| 09 July 2018           | 13 July 2018      | 13,824                         | 2,082                               | 11,018                                      | 725                                           |
| 16 July 2018           | 20 July 2018      | 13,804                         | 3,022                               | 10,077                                      | 706                                           |
| 23 July 2018           | 27 July 2018      | 13,046                         | 2,147                               | 10,337                                      | 563                                           |
| 30 July 2018           | 03 August 2018    | 15,715                         | 2,266                               | 12,465                                      | 985                                           |
| 06 August 2018         | 10 August 2018    | 12,461                         | 2,010                               | 9,924                                       | 528                                           |
| 13 August 2018         | 17 August 2018    | 13,460                         | 2,049                               | 10,761                                      | 651                                           |
| 20 August 2018         | 24 August 2018    | 12,669                         | 1,976                               | 10,146                                      | 548                                           |
| 27 August 2018         | 31 August 2018    | 13,292                         | 2,171                               | 10,735                                      | 386                                           |
| 03 September 2018      | 07 September 2018 | 12,554                         | 2,005                               | 9,621                                       | 928                                           |
| 10 September 2018      | 14 September 2018 | 14,591                         | 2,062                               | 11,264                                      | 1,265                                         |
| 17 September 2018      | 21 September 2018 | 13,336                         | 2,014                               | 10,222                                      | 1,101                                         |
| 24 September 2018      | 28 September 2018 | 12,138                         | 2,217                               | 9,064                                       | 857                                           |
| 02 October 2018        | 05 October 2018   | 11,925                         | 2,234                               | 8,839                                       | 852                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 03 April 2018          | 06 April 2018     | 186                                                        | 3,299                                                              | 272                                                                  | 2,881                                                          |
| 09 April 2018          | 13 April 2018     | 155                                                        | 4,275                                                              | 202                                                                  | 1,465                                                          |
| 16 April 2018          | 20 April 2018     | 203                                                        | 5,269                                                              | 208                                                                  | 1,852                                                          |
| 23 April 2018          | 27 April 2018     | 111                                                        | 5,037                                                              | 189                                                                  | 1,783                                                          |
| 30 April 2018          | 04 May 2018       | 83                                                         | 2,906                                                              | 142                                                                  | 1,883                                                          |
| 07 May 2018            | 11 May 2018       | 187                                                        | 4,067                                                              | 248                                                                  | 1,710                                                          |
| 14 May 2018            | 18 May 2018       | 188                                                        | 4,821                                                              | 243                                                                  | 2,060                                                          |
| 21 May 2018            | 25 May 2018       | 100                                                        | 3,564                                                              | 209                                                                  | 1,746                                                          |
| 28 May 2018            | 01 June 2018      | 126                                                        | 4,174                                                              | 324                                                                  | 1,891                                                          |
| 04 June 2018           | 08 June 2018      | 213                                                        | 5,601                                                              | 514                                                                  | 1,938                                                          |
| 11 June 2018           | 15 June 2018      | 99                                                         | 5,405                                                              | 372                                                                  | 1,902                                                          |
| 19 June 2018           | 22 June 2018      | 734                                                        | 9,776                                                              | 403                                                                  | 2,051                                                          |
| 25 June 2018           | 29 June 2018      | 205                                                        | 6,605                                                              | 249                                                                  | 2,621                                                          |
| 03 July 2018           | 06 July 2018      | 150                                                        | 4,963                                                              | 426                                                                  | 2,062                                                          |
| 09 July 2018           | 13 July 2018      | 123                                                        | 5,260                                                              | 467                                                                  | 1,959                                                          |
| 16 July 2018           | 20 July 2018      | 104                                                        | 5,171                                                              | 503                                                                  | 2,918                                                          |
| 23 July 2018           | 27 July 2018      | 161                                                        | 5,912                                                              | 398                                                                  | 1,987                                                          |
| 30 July 2018           | 03 August 2018    | 320                                                        | 8,270                                                              | 824                                                                  | 1,946                                                          |
| 06 August 2018         | 10 August 2018    | 36                                                         | 5,425                                                              | 340                                                                  | 1,974                                                          |
| 13 August 2018         | 17 August 2018    | 92                                                         | 5,935                                                              | 409                                                                  | 1,957                                                          |
| 20 August 2018         | 24 August 2018    | 119                                                        | 6,159                                                              | 383                                                                  | 1,857                                                          |
| 27 August 2018         | 31 August 2018    | 121                                                        | 5,942                                                              | 270                                                                  | 2,050                                                          |
| 03 September 2018      | 07 September 2018 | 159                                                        | 5,031                                                              | 758                                                                  | 1,846                                                          |
| 10 September 2018      | 14 September 2018 | 208                                                        | 6,175                                                              | 984                                                                  | 1,855                                                          |
| 17 September 2018      | 21 September 2018 | 52                                                         | 5,863                                                              | 714                                                                  | 1,963                                                          |
| 24 September 2018      | 28 September 2018 | 177                                                        | 4,863                                                              | 639                                                                  | 2,040                                                          |
| 02 October 2018        | 05 October 2018   | 73                                                         | 4,900                                                              | 675                                                                  | 2,162                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 03 April 2018          | 06 April 2018     | 3,891                                                                  | 298                                                                      | 794                                       | 1,207                                             |
| 09 April 2018          | 13 April 2018     | 4,191                                                                  | 322                                                                      | 404                                       | 879                                               |
| 16 April 2018          | 20 April 2018     | 4,891                                                                  | 336                                                                      | 618                                       | 1,294                                             |
| 23 April 2018          | 27 April 2018     | 4,657                                                                  | 321                                                                      | 521                                       | 1,689                                             |
| 30 April 2018          | 04 May 2018       | 3,523                                                                  | 155                                                                      | 634                                       | 810                                               |
| 07 May 2018            | 11 May 2018       | 4,258                                                                  | 275                                                                      | 492                                       | 1,092                                             |
| 14 May 2018            | 18 May 2018       | 4,804                                                                  | 252                                                                      | 651                                       | 1,644                                             |
| 21 May 2018            | 25 May 2018       | 3,944                                                                  | 196                                                                      | 553                                       | 1,317                                             |
| 28 May 2018            | 01 June 2018      | 4,124                                                                  | 237                                                                      | 596                                       | 1,565                                             |
| 04 June 2018           | 08 June 2018      | 4,892                                                                  | 334                                                                      | 626                                       | 1,917                                             |
| 11 June 2018           | 15 June 2018      | 4,174                                                                  | 368                                                                      | 589                                       | 1,514                                             |
| 19 June 2018           | 22 June 2018      | 4,594                                                                  | 381                                                                      | 589                                       | 1,352                                             |
| 25 June 2018           | 29 June 2018      | 4,948                                                                  | 173                                                                      | 671                                       | 3,070                                             |
| 03 July 2018           | 06 July 2018      | 3,716                                                                  | 193                                                                      | 605                                       | 992                                               |
| 09 July 2018           | 13 July 2018      | 5,758                                                                  | 258                                                                      | 624                                       | 3,516                                             |
| 16 July 2018           | 20 July 2018      | 4,906                                                                  | 203                                                                      | 837                                       | 1,842                                             |
| 23 July 2018           | 27 July 2018      | 4,425                                                                  | 165                                                                      | 564                                       | 1,774                                             |
| 30 July 2018           | 03 August 2018    | 4,195                                                                  | 161                                                                      | 641                                       | 1,586                                             |
| 06 August 2018         | 10 August 2018    | 4,499                                                                  | 188                                                                      | 604                                       | 1,530                                             |
| 13 August 2018         | 17 August 2018    | 4,826                                                                  | 242                                                                      | 624                                       | 1,224                                             |
| 20 August 2018         | 24 August 2018    | 3,987                                                                  | 165                                                                      | 526                                       | 1,110                                             |
| 27 August 2018         | 31 August 2018    | 4,793                                                                  | 116                                                                      | 613                                       | 1,777                                             |
| 03 September 2018      | 07 September 2018 | 4,591                                                                  | 170                                                                      | 414                                       | 1,174                                             |
| 10 September 2018      | 14 September 2018 | 5,090                                                                  | 281                                                                      | 544                                       | 1,833                                             |
| 17 September 2018      | 21 September 2018 | 4,359                                                                  | 387                                                                      | 496                                       | 1,441                                             |
| 24 September 2018      | 28 September 2018 | 4,201                                                                  | 218                                                                      | 609                                       | 1,988                                             |
| 02 October 2018        | 05 October 2018   | 3,939                                                                  | 177                                                                      | 530                                       | 1,476                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 03 April 2018          | 06 April 2018     | 124                                                    | 0                                         | 339                                               | 0                                                      |
| 09 April 2018          | 13 April 2018     | 18                                                     | 0                                         | 675                                               | 0                                                      |
| 16 April 2018          | 20 April 2018     | 31                                                     | 0                                         | 873                                               | 0                                                      |
| 23 April 2018          | 27 April 2018     | 28                                                     | 0                                         | 726                                               | 0                                                      |
| 30 April 2018          | 04 May 2018       | 23                                                     | 0                                         | 496                                               | 0                                                      |
| 07 May 2018            | 11 May 2018       | 29                                                     | 0                                         | 401                                               | 0                                                      |
| 14 May 2018            | 18 May 2018       | 29                                                     | 0                                         | 726                                               | 0                                                      |
| 21 May 2018            | 25 May 2018       | 57                                                     | 0                                         | 601                                               | 0                                                      |
| 28 May 2018            | 01 June 2018      | 49                                                     | 0                                         | 395                                               | 0                                                      |
| 04 June 2018           | 08 June 2018      | 199                                                    | 0                                         | 852                                               | 0                                                      |
| 11 June 2018           | 15 June 2018      | 48                                                     | 0                                         | 653                                               | 0                                                      |
| 19 June 2018           | 22 June 2018      | 64                                                     | 0                                         | 977                                               | 0                                                      |
| 25 June 2018           | 29 June 2018      | 14                                                     | 0                                         | 1,096                                             | 0                                                      |
| 03 July 2018           | 06 July 2018      | 14                                                     | 0                                         | 966                                               | 0                                                      |
| 09 July 2018           | 13 July 2018      | 221                                                    | 0                                         | 952                                               | 0                                                      |
| 16 July 2018           | 20 July 2018      | 20                                                     | 0                                         | 1,459                                             | 0                                                      |
| 23 July 2018           | 27 July 2018      | 23                                                     | 0                                         | 1,372                                             | 0                                                      |
| 30 July 2018           | 03 August 2018    | 25                                                     | 0                                         | 923                                               | 0                                                      |
| 06 August 2018         | 10 August 2018    | 11                                                     | 0                                         | 1,384                                             | 0                                                      |
| 13 August 2018         | 17 August 2018    | 35                                                     | 0                                         | 1,812                                             | 0                                                      |
| 20 August 2018         | 24 August 2018    | 17                                                     | 0                                         | 1,901                                             | 0                                                      |
| 27 August 2018         | 31 August 2018    | 11                                                     | 0                                         | 1,509                                             | 0                                                      |
| 03 September 2018      | 07 September 2018 | 7                                                      | 0                                         | 1,188                                             | 0                                                      |
| 10 September 2018      | 14 September 2018 | 68                                                     | 0                                         | 1,519                                             | 0                                                      |
| 17 September 2018      | 21 September 2018 | 69                                                     | 0                                         | 1,106                                             | 0                                                      |
| 24 September 2018      | 28 September 2018 | 26                                                     | 0                                         | 889                                               | 0                                                      |
| 02 October 2018        | 05 October 2018   | 18                                                     | 0                                         | 223                                               | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 03 April 2018          | 06 April 2018     | 210                                       | 129                                               | 9                                                      | 102                                       |
| 09 April 2018          | 13 April 2018     | 115                                       | 126                                               | 7                                                      | 34                                        |
| 16 April 2018          | 20 April 2018     | 234                                       | 224                                               | 11                                                     | 34                                        |
| 23 April 2018          | 27 April 2018     | 136                                       | 171                                               | 4                                                      | 34                                        |
| 30 April 2018          | 04 May 2018       | 164                                       | 161                                               | 7                                                      | 34                                        |
| 07 May 2018            | 11 May 2018       | 132                                       | 102                                               | 4                                                      | 34                                        |
| 14 May 2018            | 18 May 2018       | 266                                       | 176                                               | 5                                                      | 34                                        |
| 21 May 2018            | 25 May 2018       | 164                                       | 141                                               | 10                                                     | 34                                        |
| 28 May 2018            | 01 June 2018      | 253                                       | 228                                               | 13                                                     | 70                                        |
| 04 June 2018           | 08 June 2018      | 224                                       | 181                                               | 15                                                     | 34                                        |
| 11 June 2018           | 15 June 2018      | 112                                       | 128                                               | 17                                                     | 94                                        |
| 19 June 2018           | 22 June 2018      | 90                                        | 174                                               | 17                                                     | 66                                        |
| 25 June 2018           | 29 June 2018      | 136                                       | 145                                               | 12                                                     | 68                                        |
| 03 July 2018           | 06 July 2018      | 179                                       | 147                                               | 9                                                      | 34                                        |
| 09 July 2018           | 13 July 2018      | 116                                       | 108                                               | 5                                                      | 34                                        |
| 16 July 2018           | 20 July 2018      | 162                                       | 124                                               | 3                                                      | 68                                        |
| 23 July 2018           | 27 July 2018      | 88                                        | 140                                               | 7                                                      | 34                                        |
| 30 July 2018           | 03 August 2018    | 86                                        | 174                                               | 6                                                      | 108                                       |
| 06 August 2018         | 10 August 2018    | 87                                        | 101                                               | 6                                                      | 34                                        |
| 13 August 2018         | 17 August 2018    | 86                                        | 140                                               | 0                                                      | 34                                        |
| 20 August 2018         | 24 August 2018    | 86                                        | 66                                                | 5                                                      | 92                                        |
| 27 August 2018         | 31 August 2018    | 217                                       | 205                                               | 8                                                      | 34                                        |
| 03 September 2018      | 07 September 2018 | 232                                       | 170                                               | 14                                                     | 32                                        |
| 10 September 2018      | 14 September 2018 | 158                                       | 216                                               | 18                                                     | 30                                        |
| 17 September 2018      | 21 September 2018 | 230                                       | 288                                               | 23                                                     | 32                                        |
| 24 September 2018      | 28 September 2018 | 228                                       | 207                                               | 11                                                     | 34                                        |
| 02 October 2018        | 05 October 2018   | 332                                       | 240                                               | 8                                                      | 32                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 03 April 2018          | 06 April 2018     | 78                                                | 1                                                      | 300                                       | 326                                               |
| 09 April 2018          | 13 April 2018     | 42                                                | 1                                                      | 202                                       | 216                                               |
| 16 April 2018          | 20 April 2018     | 48                                                | 1                                                      | 163                                       | 330                                               |
| 23 April 2018          | 27 April 2018     | 67                                                | 0                                                      | 156                                       | 400                                               |
| 30 April 2018          | 04 May 2018       | 77                                                | 0                                                      | 155                                       | 150                                               |
| 07 May 2018            | 11 May 2018       | 75                                                | 1                                                      | 166                                       | 239                                               |
| 14 May 2018            | 18 May 2018       | 60                                                | 1                                                      | 230                                       | 336                                               |
| 21 May 2018            | 25 May 2018       | 28                                                | 1                                                      | 143                                       | 184                                               |
| 28 May 2018            | 01 June 2018      | 62                                                | 1                                                      | 191                                       | 314                                               |
| 04 June 2018           | 08 June 2018      | 47                                                | 0                                                      | 170                                       | 354                                               |
| 11 June 2018           | 15 June 2018      | 88                                                | 0                                                      | 157                                       | 714                                               |
| 19 June 2018           | 22 June 2018      | 84                                                | 0                                                      | 238                                       | 228                                               |
| 25 June 2018           | 29 June 2018      | 103                                               | 0                                                      | 220                                       | 221                                               |
| 03 July 2018           | 06 July 2018      | 52                                                | 0                                                      | 159                                       | 413                                               |
| 09 July 2018           | 13 July 2018      | 57                                                | 0                                                      | 170                                       | 383                                               |
| 16 July 2018           | 20 July 2018      | 54                                                | 0                                                      | 171                                       | 288                                               |
| 23 July 2018           | 27 July 2018      | 39                                                | 0                                                      | 245                                       | 654                                               |
| 30 July 2018           | 03 August 2018    | 69                                                | 1                                                      | 173                                       | 751                                               |
| 06 August 2018         | 10 August 2018    | 81                                                | 0                                                      | 148                                       | 444                                               |
| 13 August 2018         | 17 August 2018    | 49                                                | 0                                                      | 115                                       | 503                                               |
| 20 August 2018         | 24 August 2018    | 59                                                | 0                                                      | 116                                       | 299                                               |
| 27 August 2018         | 31 August 2018    | 37                                                | 0                                                      | 127                                       | 186                                               |
| 03 September 2018      | 07 September 2018 | 48                                                | 0                                                      | 165                                       | 336                                               |
| 10 September 2018      | 14 September 2018 | 38                                                | 11                                                     | 204                                       | 531                                               |
| 17 September 2018      | 21 September 2018 | 53                                                | 9                                                      | 99                                        | 233                                               |
| 24 September 2018      | 28 September 2018 | 110                                               | 0                                                      | 116                                       | 361                                               |
| 02 October 2018        | 05 October 2018   | 89                                                | 0                                                      | 192                                       | 315                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 03 April 2018          | 06 April 2018     | 7                                                      | 169                                       | 1,460                                             | 0                                                      |
| 09 April 2018          | 13 April 2018     | 2                                                      | 93                                        | 3,601                                             | 0                                                      |
| 16 April 2018          | 20 April 2018     | 0                                                      | 85                                        | 4,220                                             | 0                                                      |
| 23 April 2018          | 27 April 2018     | 3                                                      | 115                                       | 3,371                                             | 0                                                      |
| 30 April 2018          | 04 May 2018       | 2                                                      | 113                                       | 2,015                                             | 0                                                      |
| 07 May 2018            | 11 May 2018       | 2                                                      | 190                                       | 3,130                                             | 0                                                      |
| 14 May 2018            | 18 May 2018       | 9                                                      | 95                                        | 2,837                                             | 0                                                      |
| 21 May 2018            | 25 May 2018       | 22                                                     | 76                                        | 1,818                                             | 0                                                      |
| 28 May 2018            | 01 June 2018      | 6                                                      | 112                                       | 2,038                                             | 0                                                      |
| 04 June 2018           | 08 June 2018      | 7                                                      | 151                                       | 3,103                                             | 0                                                      |
| 11 June 2018           | 15 June 2018      | 2                                                      | 103                                       | 2,151                                             | 0                                                      |
| 19 June 2018           | 22 June 2018      | 3                                                      | 92                                        | 2,236                                             | 0                                                      |
| 25 June 2018           | 29 June 2018      | 1                                                      | 149                                       | 2,753                                             | 0                                                      |
| 03 July 2018           | 06 July 2018      | 2                                                      | 50                                        | 1,690                                             | 0                                                      |
| 09 July 2018           | 13 July 2018      | 2                                                      | 48                                        | 2,133                                             | 0                                                      |
| 16 July 2018           | 20 July 2018      | 3                                                      | 112                                       | 2,386                                             | 0                                                      |
| 23 July 2018           | 27 July 2018      | 12                                                     | 39                                        | 2,267                                             | 0                                                      |
| 30 July 2018           | 03 August 2018    | 4                                                      | 68                                        | 2,870                                             | 0                                                      |
| 06 August 2018         | 10 August 2018    | 0                                                      | 76                                        | 2,100                                             | 0                                                      |
| 13 August 2018         | 17 August 2018    | 0                                                      | 106                                       | 2,490                                             | 0                                                      |
| 20 August 2018         | 24 August 2018    | 2                                                      | 49                                        | 2,872                                             | 0                                                      |
| 27 August 2018         | 31 August 2018    | 0                                                      | 76                                        | 2,561                                             | 0                                                      |
| 03 September 2018      | 07 September 2018 | 8                                                      | 97                                        | 2,152                                             | 3                                                      |
| 10 September 2018      | 14 September 2018 | 8                                                      | 71                                        | 2,463                                             | 0                                                      |
| 17 September 2018      | 21 September 2018 | 5                                                      | 87                                        | 2,108                                             | 0                                                      |
| 24 September 2018      | 28 September 2018 | 17                                                     | 119                                       | 2,311                                             | 0                                                      |
| 02 October 2018        | 05 October 2018   | 12                                                     | 58                                        | 2,399                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 03 April 2018          | 06 April 2018     | 1,492                                        | 3,652                                                   | 430                                                       | 242                                              |
| 09 April 2018          | 13 April 2018     | 772                                          | 2,927                                                   | 496                                                       | 96                                               |
| 16 April 2018          | 20 April 2018     | 921                                          | 3,171                                                   | 501                                                       | 125                                              |
| 23 April 2018          | 27 April 2018     | 932                                          | 3,272                                                   | 475                                                       | 145                                              |
| 30 April 2018          | 04 May 2018       | 866                                          | 2,721                                                   | 265                                                       | 115                                              |
| 07 May 2018            | 11 May 2018       | 884                                          | 3,287                                                   | 488                                                       | 123                                              |
| 14 May 2018            | 18 May 2018       | 973                                          | 3,848                                                   | 452                                                       | 157                                              |
| 21 May 2018            | 25 May 2018       | 877                                          | 3,421                                                   | 315                                                       | 122                                              |
| 28 May 2018            | 01 June 2018      | 796                                          | 3,697                                                   | 492                                                       | 144                                              |
| 04 June 2018           | 08 June 2018      | 947                                          | 4,040                                                   | 627                                                       | 190                                              |
| 11 June 2018           | 15 June 2018      | 946                                          | 4,332                                                   | 673                                                       | 237                                              |
| 19 June 2018           | 22 June 2018      | 1,710                                        | 9,320                                                   | 701                                                       | 258                                              |
| 25 June 2018           | 29 June 2018      | 1,583                                        | 4,166                                                   | 395                                                       | 311                                              |
| 03 July 2018           | 06 July 2018      | 1,186                                        | 4,421                                                   | 594                                                       | 307                                              |
| 09 July 2018           | 13 July 2018      | 1,091                                        | 3,870                                                   | 497                                                       | 241                                              |
| 16 July 2018           | 20 July 2018      | 1,672                                        | 3,925                                                   | 681                                                       | 295                                              |
| 23 July 2018           | 27 July 2018      | 1,178                                        | 4,093                                                   | 521                                                       | 199                                              |
| 30 July 2018           | 03 August 2018    | 1,191                                        | 6,094                                                   | 949                                                       | 287                                              |
| 06 August 2018         | 10 August 2018    | 1,062                                        | 4,286                                                   | 512                                                       | 203                                              |
| 13 August 2018         | 17 August 2018    | 1,085                                        | 4,544                                                   | 616                                                       | 197                                              |
| 20 August 2018         | 24 August 2018    | 1,107                                        | 3,840                                                   | 524                                                       | 207                                              |
| 27 August 2018         | 31 August 2018    | 1,105                                        | 4,461                                                   | 368                                                       | 248                                              |
| 03 September 2018      | 07 September 2018 | 1,065                                        | 4,555                                                   | 896                                                       | 209                                              |
| 10 September 2018      | 14 September 2018 | 1,056                                        | 4,666                                                   | 1,161                                                     | 205                                              |
| 17 September 2018      | 21 September 2018 | 1,071                                        | 4,993                                                   | 995                                                       | 211                                              |
| 24 September 2018      | 28 September 2018 | 1,111                                        | 3,199                                                   | 803                                                       | 238                                              |
| 02 October 2018        | 05 October 2018   | 1,091                                        | 4,099                                                   | 814                                                       | 234                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 03 April 2018          | 06 April 2018     | 1,249                                                       | 259                                                           | 287                                               | 980                                                          |
| 09 April 2018          | 13 April 2018     | 1,479                                                       | 113                                                           | 133                                               | 1,623                                                        |
| 16 April 2018          | 20 April 2018     | 2,541                                                       | 140                                                           | 213                                               | 1,577                                                        |
| 23 April 2018          | 27 April 2018     | 2,049                                                       | 123                                                           | 172                                               | 1,251                                                        |
| 30 April 2018          | 04 May 2018       | 1,074                                                       | 84                                                            | 224                                               | 1,020                                                        |
| 07 May 2018            | 11 May 2018       | 1,619                                                       | 142                                                           | 211                                               | 1,269                                                        |
| 14 May 2018            | 18 May 2018       | 1,655                                                       | 141                                                           | 248                                               | 1,506                                                        |
| 21 May 2018            | 25 May 2018       | 1,415                                                       | 125                                                           | 188                                               | 1,019                                                        |
| 28 May 2018            | 01 June 2018      | 1,516                                                       | 246                                                           | 249                                               | 1,001                                                        |
| 04 June 2018           | 08 June 2018      | 2,018                                                       | 310                                                           | 245                                               | 1,378                                                        |
| 11 June 2018           | 15 June 2018      | 2,149                                                       | 231                                                           | 213                                               | 1,220                                                        |
| 19 June 2018           | 22 June 2018      | 1,703                                                       | 190                                                           | 311                                               | 2,536                                                        |
| 25 June 2018           | 29 June 2018      | 2,326                                                       | 139                                                           | 300                                               | 1,462                                                        |
| 03 July 2018           | 06 July 2018      | 2,129                                                       | 315                                                           | 229                                               | 985                                                          |
| 09 July 2018           | 13 July 2018      | 2,157                                                       | 323                                                           | 241                                               | 1,586                                                        |
| 16 July 2018           | 20 July 2018      | 1,801                                                       | 241                                                           | 323                                               | 1,364                                                        |
| 23 July 2018           | 27 July 2018      | 1,551                                                       | 243                                                           | 213                                               | 1,219                                                        |
| 30 July 2018           | 03 August 2018    | 3,247                                                       | 504                                                           | 260                                               | 1,371                                                        |
| 06 August 2018         | 10 August 2018    | 1,626                                                       | 177                                                           | 218                                               | 1,371                                                        |
| 13 August 2018         | 17 August 2018    | 1,595                                                       | 200                                                           | 233                                               | 1,824                                                        |
| 20 August 2018         | 24 August 2018    | 1,929                                                       | 200                                                           | 210                                               | 1,676                                                        |
| 27 August 2018         | 31 August 2018    | 1,596                                                       | 164                                                           | 245                                               | 1,706                                                        |
| 03 September 2018      | 07 September 2018 | 1,629                                                       | 364                                                           | 223                                               | 1,237                                                        |
| 10 September 2018      | 14 September 2018 | 1,474                                                       | 454                                                           | 217                                               | 1,194                                                        |
| 17 September 2018      | 21 September 2018 | 1,517                                                       | 389                                                           | 228                                               | 1,237                                                        |
| 24 September 2018      | 28 September 2018 | 1,809                                                       | 476                                                           | 281                                               | 1,202                                                        |
| 02 October 2018        | 05 October 2018   | 1,461                                                       | 416                                                           | 238                                               | 1,164                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 03 April 2018          | 06 April 2018     | 85                                                             | 596                                               | 1,716                                                        | 137                                                            |
| 09 April 2018          | 13 April 2018     | 101                                                            | 328                                               | 2,361                                                        | 158                                                            |
| 16 April 2018          | 20 April 2018     | 82                                                             | 426                                               | 2,553                                                        | 173                                                            |
| 23 April 2018          | 27 April 2018     | 81                                                             | 378                                               | 2,614                                                        | 172                                                            |
| 30 April 2018          | 04 May 2018       | 79                                                             | 410                                               | 1,942                                                        | 76                                                             |
| 07 May 2018            | 11 May 2018       | 78                                                             | 466                                               | 2,232                                                        | 179                                                            |
| 14 May 2018            | 18 May 2018       | 101                                                            | 462                                               | 2,669                                                        | 134                                                            |
| 21 May 2018            | 25 May 2018       | 55                                                             | 387                                               | 1,932                                                        | 146                                                            |
| 28 May 2018            | 01 June 2018      | 94                                                             | 426                                               | 1,981                                                        | 95                                                             |
| 04 June 2018           | 08 June 2018      | 207                                                            | 465                                               | 3,039                                                        | 187                                                            |
| 11 June 2018           | 15 June 2018      | 177                                                            | 440                                               | 2,400                                                        | 198                                                            |
| 19 June 2018           | 22 June 2018      | 180                                                            | 728                                               | 4,497                                                        | 256                                                            |
| 25 June 2018           | 29 June 2018      | 83                                                             | 598                                               | 2,721                                                        | 95                                                             |
| 03 July 2018           | 06 July 2018      | 92                                                             | 474                                               | 1,782                                                        | 127                                                            |
| 09 July 2018           | 13 July 2018      | 145                                                            | 467                                               | 2,793                                                        | 155                                                            |
| 16 July 2018           | 20 July 2018      | 145                                                            | 672                                               | 2,712                                                        | 205                                                            |
| 23 July 2018           | 27 July 2018      | 84                                                             | 481                                               | 2,797                                                        | 156                                                            |
| 30 July 2018           | 03 August 2018    | 172                                                            | 571                                               | 3,255                                                        | 199                                                            |
| 06 August 2018         | 10 August 2018    | 80                                                             | 452                                               | 2,800                                                        | 147                                                            |
| 13 August 2018         | 17 August 2018    | 104                                                            | 493                                               | 3,279                                                        | 161                                                            |
| 20 August 2018         | 24 August 2018    | 118                                                            | 485                                               | 2,830                                                        | 107                                                            |
| 27 August 2018         | 31 August 2018    | 59                                                             | 492                                               | 3,112                                                        | 88                                                             |
| 03 September 2018      | 07 September 2018 | 225                                                            | 444                                               | 2,710                                                        | 175                                                            |
| 10 September 2018      | 14 September 2018 | 278                                                            | 441                                               | 2,952                                                        | 298                                                            |
| 17 September 2018      | 21 September 2018 | 220                                                            | 425                                               | 2,832                                                        | 251                                                            |
| 24 September 2018      | 28 September 2018 | 139                                                            | 498                                               | 2,392                                                        | 164                                                            |
| 02 October 2018        | 05 October 2018   | 168                                                            | 469                                               | 2,448                                                        | 150                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 03 April 2018          | 06 April 2018     | 734                                                | 1,797                                                         | 69                                                              | 367                                                    |
| 09 April 2018          | 13 April 2018     | 418                                                | 1,965                                                         | 140                                                             | 188                                                    |
| 16 April 2018          | 20 April 2018     | 528                                                | 2,008                                                         | 137                                                             | 235                                                    |
| 23 April 2018          | 27 April 2018     | 483                                                | 2,217                                                         | 118                                                             | 209                                                    |
| 30 April 2018          | 04 May 2018       | 454                                                | 1,433                                                         | 50                                                              | 210                                                    |
| 07 May 2018            | 11 May 2018       | 430                                                | 2,118                                                         | 113                                                             | 188                                                    |
| 14 May 2018            | 18 May 2018       | 534                                                | 2,157                                                         | 110                                                             | 241                                                    |
| 21 May 2018            | 25 May 2018       | 454                                                | 1,917                                                         | 76                                                              | 204                                                    |
| 28 May 2018            | 01 June 2018      | 439                                                | 2,130                                                         | 108                                                             | 210                                                    |
| 04 June 2018           | 08 June 2018      | 498                                                | 2,605                                                         | 141                                                             | 215                                                    |
| 11 June 2018           | 15 June 2018      | 412                                                | 2,100                                                         | 119                                                             | 214                                                    |
| 19 June 2018           | 22 June 2018      | 678                                                | 3,931                                                         | 135                                                             | 228                                                    |
| 25 June 2018           | 29 June 2018      | 627                                                | 3,265                                                         | 102                                                             | 336                                                    |
| 03 July 2018           | 06 July 2018      | 432                                                | 2,332                                                         | 77                                                              | 235                                                    |
| 09 July 2018           | 13 July 2018      | 435                                                | 3,161                                                         | 94                                                              | 225                                                    |
| 16 July 2018           | 20 July 2018      | 685                                                | 2,734                                                         | 109                                                             | 322                                                    |
| 23 July 2018           | 27 July 2018      | 520                                                | 3,036                                                         | 72                                                              | 239                                                    |
| 30 July 2018           | 03 August 2018    | 421                                                | 2,646                                                         | 107                                                             | 240                                                    |
| 06 August 2018         | 10 August 2018    | 439                                                | 2,515                                                         | 122                                                             | 219                                                    |
| 13 August 2018         | 17 August 2018    | 442                                                | 2,531                                                         | 179                                                             | 210                                                    |
| 20 August 2018         | 24 August 2018    | 435                                                | 2,440                                                         | 115                                                             | 192                                                    |
| 27 August 2018         | 31 August 2018    | 479                                                | 2,742                                                         | 68                                                              | 216                                                    |
| 03 September 2018      | 07 September 2018 | 471                                                | 2,492                                                         | 161                                                             | 211                                                    |
| 10 September 2018      | 14 September 2018 | 545                                                | 3,759                                                         | 219                                                             | 215                                                    |
| 17 September 2018      | 21 September 2018 | 451                                                | 2,942                                                         | 229                                                             | 211                                                    |
| 24 September 2018      | 28 September 2018 | 471                                                | 2,311                                                         | 72                                                              | 225                                                    |
| 02 October 2018        | 05 October 2018   | 476                                                | 2,186                                                         | 114                                                             | 239                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 03 April 2018          | 06 April 2018     | 757                                                            | 10                                                               | 238                                                    | 201                                                            |
| 09 April 2018          | 13 April 2018     | 603                                                            | 6                                                                | 135                                                    | 117                                                            |
| 16 April 2018          | 20 April 2018     | 881                                                            | 6                                                                | 151                                                    | 176                                                            |
| 23 April 2018          | 27 April 2018     | 935                                                            | 8                                                                | 144                                                    | 150                                                            |
| 30 April 2018          | 04 May 2018       | 560                                                            | 4                                                                | 154                                                    | 107                                                            |
| 07 May 2018            | 11 May 2018       | 587                                                            | 6                                                                | 126                                                    | 155                                                            |
| 14 May 2018            | 18 May 2018       | 970                                                            | 6                                                                | 175                                                    | 185                                                            |
| 21 May 2018            | 25 May 2018       | 717                                                            | 2                                                                | 146                                                    | 140                                                            |
| 28 May 2018            | 01 June 2018      | 1,017                                                          | 10                                                               | 164                                                    | 164                                                            |
| 04 June 2018           | 08 June 2018      | 906                                                            | 2                                                                | 160                                                    | 128                                                            |
| 11 June 2018           | 15 June 2018      | 959                                                            | 8                                                                | 143                                                    | 195                                                            |
| 19 June 2018           | 22 June 2018      | 927                                                            | 13                                                               | 184                                                    | 219                                                            |
| 25 June 2018           | 29 June 2018      | 955                                                            | 2                                                                | 182                                                    | 239                                                            |
| 03 July 2018           | 06 July 2018      | 735                                                            | 4                                                                | 160                                                    | 163                                                            |
| 09 July 2018           | 13 July 2018      | 688                                                            | 4                                                                | 138                                                    | 125                                                            |
| 16 July 2018           | 20 July 2018      | 803                                                            | 5                                                                | 218                                                    | 178                                                            |
| 23 July 2018           | 27 July 2018      | 897                                                            | 4                                                                | 143                                                    | 209                                                            |
| 30 July 2018           | 03 August 2018    | 1,150                                                          | 2                                                                | 142                                                    | 203                                                            |
| 06 August 2018         | 10 August 2018    | 809                                                            | 2                                                                | 144                                                    | 330                                                            |
| 13 August 2018         | 17 August 2018    | 783                                                            | 4                                                                | 138                                                    | 187                                                            |
| 20 August 2018         | 24 August 2018    | 772                                                            | 4                                                                | 132                                                    | 109                                                            |
| 27 August 2018         | 31 August 2018    | 991                                                            | 4                                                                | 140                                                    | 142                                                            |
| 03 September 2018      | 07 September 2018 | 970                                                            | 2                                                                | 134                                                    | 150                                                            |
| 10 September 2018      | 14 September 2018 | 1,193                                                          | 8                                                                | 131                                                    | 211                                                            |
| 17 September 2018      | 21 September 2018 | 1,142                                                          | 6                                                                | 136                                                    | 141                                                            |
| 24 September 2018      | 28 September 2018 | 679                                                            | 4                                                                | 151                                                    | 160                                                            |
| 02 October 2018        | 05 October 2018   | 858                                                            | 2                                                                | 168                                                    | 173                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 03 April 2018          | 06 April 2018     | 10                                                               | 604                                              | 490                                                         | 0                                                             |
| 09 April 2018          | 13 April 2018     | 6                                                                | 322                                              | 318                                                         | 0                                                             |
| 16 April 2018          | 20 April 2018     | 6                                                                | 376                                              | 424                                                         | 0                                                             |
| 23 April 2018          | 27 April 2018     | 8                                                                | 364                                              | 480                                                         | 0                                                             |
| 30 April 2018          | 04 May 2018       | 4                                                                | 399                                              | 293                                                         | 0                                                             |
| 07 May 2018            | 11 May 2018       | 6                                                                | 353                                              | 347                                                         | 0                                                             |
| 14 May 2018            | 18 May 2018       | 4                                                                | 432                                              | 484                                                         | 0                                                             |
| 21 May 2018            | 25 May 2018       | 2                                                                | 346                                              | 368                                                         | 0                                                             |
| 28 May 2018            | 01 June 2018      | 6                                                                | 385                                              | 491                                                         | 2                                                             |
| 04 June 2018           | 08 June 2018      | 2                                                                | 380                                              | 420                                                         | 0                                                             |
| 11 June 2018           | 15 June 2018      | 8                                                                | 342                                              | 557                                                         | 0                                                             |
| 19 June 2018           | 22 June 2018      | 10                                                               | 399                                              | 558                                                         | 1                                                             |
| 25 June 2018           | 29 June 2018      | 2                                                                | 474                                              | 585                                                         | 0                                                             |
| 03 July 2018           | 06 July 2018      | 4                                                                | 376                                              | 554                                                         | 0                                                             |
| 09 July 2018           | 13 July 2018      | 4                                                                | 336                                              | 510                                                         | 0                                                             |
| 16 July 2018           | 20 July 2018      | 2                                                                | 508                                              | 487                                                         | 0                                                             |
| 23 July 2018           | 27 July 2018      | 4                                                                | 353                                              | 629                                                         | 0                                                             |
| 30 July 2018           | 03 August 2018    | 2                                                                | 346                                              | 595                                                         | 0                                                             |
| 06 August 2018         | 10 August 2018    | 2                                                                | 335                                              | 474                                                         | 0                                                             |
| 13 August 2018         | 17 August 2018    | 4                                                                | 337                                              | 563                                                         | 0                                                             |
| 20 August 2018         | 24 August 2018    | 4                                                                | 316                                              | 391                                                         | 0                                                             |
| 27 August 2018         | 31 August 2018    | 4                                                                | 353                                              | 447                                                         | 0                                                             |
| 03 September 2018      | 07 September 2018 | 2                                                                | 314                                              | 435                                                         | 0                                                             |
| 10 September 2018      | 14 September 2018 | 8                                                                | 310                                              | 483                                                         | 0                                                             |
| 17 September 2018      | 21 September 2018 | 6                                                                | 354                                              | 412                                                         | 0                                                             |
| 24 September 2018      | 28 September 2018 | 2                                                                | 354                                              | 513                                                         | 0                                                             |
| 02 October 2018        | 05 October 2018   | 2                                                                | 411                                              | 551                                                         | 0                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                  | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To               | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 1,602,116.38                        | 444,434.04                               | 846,582.63                                       | 311,099.72                                         |
| 15 October 2018        | 19 October 2018  | 1,808,725.44                        | 470,495.56                               | 920,885.27                                       | 417,344.62                                         |
| 22 October 2018        | 26 October 2018  | 1,130,282.53                        | 289,710.31                               | 748,279.73                                       | 92,292.49                                          |
| 29 October 2018        | 02 November 2018 | 2,565,117.67                        | 845,073.82                               | 1,478,700.05                                     | 241,343.80                                         |
| 05 November 2018       | 09 November 2018 | 1,584,728.27                        | 359,401.41                               | 988,179.47                                       | 237,147.40                                         |
| 12 November 2018       | 16 November 2018 | 1,521,539.37                        | 381,321.32                               | 988,954.14                                       | 151,263.91                                         |
| 19 November 2018       | 23 November 2018 | 1,556,626.54                        | 383,585.08                               | 987,075.70                                       | 185,965.75                                         |
| 26 November 2018       | 30 November 2018 | 2,327,949.05                        | 605,858.79                               | 1,463,509.90                                     | 258,580.36                                         |
| 03 December 2018       | 07 December 2018 | 2,197,600.25                        | 823,838.30                               | 1,115,434.35                                     | 258,327.60                                         |
| 10 December 2018       | 14 December 2018 | 2,501,430.77                        | 1,015,711.43                             | 1,244,760.52                                     | 240,958.83                                         |
| 17 December 2018       | 21 December 2018 | 4,448,259.66                        | 2,186,241.14                             | 1,930,493.29                                     | 331,525.23                                         |
| 24 December 2018       | 28 December 2018 | 2,240,972.00                        | 1,311,707.60                             | 838,561.67                                       | 90,702.72                                          |
| 31 December 2018       | 04 January 2019  | 2,275,368.14                        | 1,144,477.76                             | 930,183.30                                       | 200,707.07                                         |
| 07 January 2019        | 11 January 2019  | 3,029,334.81                        | 710,163.74                               | 1,649,409.81                                     | 669,761.25                                         |
| 14 January 2019        | 18 January 2019  | 1,446,099.59                        | 252,648.60                               | 982,558.90                                       | 210,892.08                                         |
| 21 January 2019        | 25 January 2019  | 2,129,558.52                        | 631,830.89                               | 1,327,036.61                                     | 170,691.02                                         |
| 28 January 2019        | 01 February 2019 | 1,174,618.09                        | 264,389.15                               | 707,345.31                                       | 202,883.64                                         |
| 04 February 2019       | 08 February 2019 | 1,701,533.88                        | 353,637.86                               | 982,722.86                                       | 365,173.17                                         |
| 11 February 2019       | 15 February 2019 | 1,512,787.92                        | 415,107.21                               | 883,942.23                                       | 213,738.48                                         |
| 18 February 2019       | 22 February 2019 | 1,765,579.85                        | 373,786.30                               | 981,195.42                                       | 410,598.13                                         |
| 25 February 2019       | 01 March 2019    | 2,265,571.17                        | 607,187.02                               | 1,152,049.02                                     | 506,335.13                                         |
| 04 March 2019          | 08 March 2019    | 3,631,583.46                        | 1,311,085.87                             | 1,730,431.40                                     | 590,066.19                                         |
| 11 March 2019          | 15 March 2019    | 2,232,288.88                        | 639,679.01                               | 1,190,759.77                                     | 401,850.10                                         |
| 18 March 2019          | 22 March 2019    | 2,557,598.85                        | 809,136.56                               | 1,228,074.56                                     | 520,387.73                                         |
| 25 March 2019          | 29 March 2019    | 4,488,064.18                        | 1,592,356.75                             | 2,499,256.85                                     | 396,450.59                                         |
| 01 April 2019          | 04 April 2019    | 3,307,492.54                        | 1,461,163.42                             | 1,266,628.21                                     | 579,700.91                                         |
| 08 April 2019          | 12 April 2019    | 4,077,137.69                        | 1,358,755.26                             | 1,964,074.62                                     | 754,307.82                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 08 October 2018        | 12 October 2018  | 6,677.54                                                          | 343,490.56                                                                | 146,871.71                                                                     | 437,756.50                                                            |
| 15 October 2018        | 19 October 2018  | 24,566.53                                                         | 474,794.51                                                                | 342,477.98                                                                     | 445,929.02                                                            |
| 22 October 2018        | 26 October 2018  | 17,904.71                                                         | 302,020.91                                                                | 40,176.24                                                                      | 271,805.59                                                            |
| 29 October 2018        | 02 November 2018 | 28,328.04                                                         | 506,200.13                                                                | 151,745.01                                                                     | 816,745.78                                                            |
| 05 November 2018       | 09 November 2018 | 4,626.80                                                          | 358,739.95                                                                | 108,250.07                                                                     | 354,774.60                                                            |
| 12 November 2018       | 16 November 2018 | 3,505.86                                                          | 387,265.13                                                                | 69,780.54                                                                      | 377,815.46                                                            |
| 19 November 2018       | 23 November 2018 | 19,679.08                                                         | 474,805.28                                                                | 105,690.40                                                                     | 363,906.00                                                            |
| 26 November 2018       | 30 November 2018 | 32,110.08                                                         | 507,437.60                                                                | 171,534.39                                                                     | 573,748.71                                                            |
| 03 December 2018       | 07 December 2018 | 8,190.09                                                          | 463,886.28                                                                | 164,854.37                                                                     | 815,648.21                                                            |
| 10 December 2018       | 14 December 2018 | 12,322.62                                                         | 464,432.23                                                                | 120,932.22                                                                     | 1,003,388.81                                                          |
| 17 December 2018       | 21 December 2018 | 19,121.25                                                         | 543,776.19                                                                | 142,866.97                                                                     | 2,167,119.75                                                          |
| 24 December 2018       | 28 December 2018 | 3,136.26                                                          | 122,029.68                                                                | 35,189.22                                                                      | 1,308,571.34                                                          |
| 31 December 2018       | 04 January 2019  | 7,242.20                                                          | 320,955.75                                                                | 144,589.86                                                                     | 1,137,235.56                                                          |
| 07 January 2019        | 11 January 2019  | 35,584.89                                                         | 967,484.96                                                                | 570,851.91                                                                     | 674,578.86                                                            |
| 14 January 2019        | 18 January 2019  | 13,795.84                                                         | 561,400.58                                                                | 173,585.31                                                                     | 238,852.76                                                            |
| 21 January 2019        | 25 January 2019  | 26,999.24                                                         | 559,621.38                                                                | 111,564.04                                                                     | 604,831.64                                                            |
| 28 January 2019        | 01 February 2019 | 16,074.83                                                         | 432,940.91                                                                | 127,960.59                                                                     | 248,314.31                                                            |
| 04 February 2019       | 08 February 2019 | 28,934.78                                                         | 622,093.71                                                                | 260,278.43                                                                     | 324,703.07                                                            |
| 11 February 2019       | 15 February 2019 | 8,656.53                                                          | 381,072.70                                                                | 124,414.15                                                                     | 406,450.68                                                            |
| 18 February 2019       | 22 February 2019 | 23,171.28                                                         | 512,326.64                                                                | 273,564.63                                                                     | 350,615.03                                                            |
| 25 February 2019       | 01 March 2019    | 19,511.49                                                         | 508,222.35                                                                | 284,475.28                                                                     | 587,675.54                                                            |
| 04 March 2019          | 08 March 2019    | 32,538.64                                                         | 719,806.80                                                                | 504,409.44                                                                     | 1,278,547.22                                                          |
| 11 March 2019          | 15 March 2019    | 30,943.03                                                         | 577,265.71                                                                | 291,168.44                                                                     | 608,735.98                                                            |
| 18 March 2019          | 22 March 2019    | 31,665.69                                                         | 537,881.50                                                                | 366,804.65                                                                     | 777,470.87                                                            |
| 25 March 2019          | 29 March 2019    | 28,158.00                                                         | 605,035.21                                                                | 226,873.46                                                                     | 1,564,198.75                                                          |
| 01 April 2019          | 04 April 2019    | 12,569.72                                                         | 395,807.73                                                                | 277,409.57                                                                     | 1,448,593.70                                                          |
| 08 April 2019          | 12 April 2019    | 13,908.16                                                         | 863,567.74                                                                | 506,967.29                                                                     | 1,344,847.10                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 08 October 2018        | 12 October 2018  | 503,092.06                                                                       | 164,228.00                                                                         | 76,313.14                                           | 166,955.34                                                  |
| 15 October 2018        | 19 October 2018  | 446,090.76                                                                       | 74,866.63                                                                          | 78,464.25                                           | 115,217.38                                                  |
| 22 October 2018        | 26 October 2018  | 446,258.81                                                                       | 52,116.25                                                                          | 65,161.43                                           | 125,585.28                                                  |
| 29 October 2018        | 02 November 2018 | 972,499.92                                                                       | 89,598.79                                                                          | 119,718.70                                          | 202,940.65                                                  |
| 05 November 2018       | 09 November 2018 | 629,439.52                                                                       | 128,897.33                                                                         | 60,582.35                                           | 141,600.69                                                  |
| 12 November 2018       | 16 November 2018 | 601,689.01                                                                       | 81,483.37                                                                          | 52,749.52                                           | 124,746.11                                                  |
| 19 November 2018       | 23 November 2018 | 512,270.42                                                                       | 80,275.35                                                                          | 56,635.74                                           | 120,883.90                                                  |
| 26 November 2018       | 30 November 2018 | 956,072.30                                                                       | 87,045.96                                                                          | 64,945.35                                           | 127,536.94                                                  |
| 03 December 2018       | 07 December 2018 | 651,548.07                                                                       | 93,473.23                                                                          | 77,510.29                                           | 149,828.55                                                  |
| 10 December 2018       | 14 December 2018 | 780,328.29                                                                       | 120,026.61                                                                         | 63,818.13                                           | 177,338.72                                                  |
| 17 December 2018       | 21 December 2018 | 1,386,717.13                                                                     | 188,658.27                                                                         | 99,849.88                                           | 248,339.69                                                  |
| 24 December 2018       | 28 December 2018 | 716,531.99                                                                       | 55,513.50                                                                          | 45,575.79                                           | 99,149.61                                                   |
| 31 December 2018       | 04 January 2019  | 609,227.55                                                                       | 56,117.21                                                                          | 44,985.93                                           | 114,167.26                                                  |
| 07 January 2019        | 11 January 2019  | 681,924.85                                                                       | 98,909.34                                                                          | 40,613.11                                           | 237,445.25                                                  |
| 14 January 2019        | 18 January 2019  | 421,158.32                                                                       | 37,306.77                                                                          | 32,907.95                                           | 118,153.05                                                  |
| 21 January 2019        | 25 January 2019  | 767,415.24                                                                       | 59,126.98                                                                          | 54,101.37                                           | 143,604.07                                                  |
| 28 January 2019        | 01 February 2019 | 274,404.40                                                                       | 74,923.05                                                                          | 14,388.50                                           | 114,459.18                                                  |
| 04 February 2019       | 08 February 2019 | 360,629.15                                                                       | 104,894.73                                                                         | 34,500.54                                           | 161,943.11                                                  |
| 11 February 2019       | 15 February 2019 | 502,869.53                                                                       | 89,324.33                                                                          | 49,233.48                                           | 136,460.98                                                  |
| 18 February 2019       | 22 February 2019 | 468,868.78                                                                       | 137,033.50                                                                         | 51,088.00                                           | 137,277.79                                                  |
| 25 February 2019       | 01 March 2019    | 643,826.67                                                                       | 221,859.85                                                                         | 52,557.01                                           | 167,452.62                                                  |
| 04 March 2019          | 08 March 2019    | 1,010,624.60                                                                     | 85,656.75                                                                          | 80,625.76                                           | 187,800.84                                                  |
| 11 March 2019          | 15 March 2019    | 613,494.05                                                                       | 110,681.66                                                                         | 69,436.57                                           | 192,263.26                                                  |
| 18 March 2019          | 22 March 2019    | 690,193.06                                                                       | 153,583.08                                                                         | 40,064.44                                           | 135,873.44                                                  |
| 25 March 2019          | 29 March 2019    | 1,894,221.64                                                                     | 169,577.13                                                                         | 49,837.78                                           | 980,995.84                                                  |
| 01 April 2019          | 04 April 2019    | 870,820.48                                                                       | 302,291.33                                                                         | 24,618.54                                           | 154,443.02                                                  |
| 08 April 2019          | 12 April 2019    | 1,100,506.88                                                                     | 247,340.52                                                                         | 51,510.28                                           | 478,576.27                                                  |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 16,214.30                                                     | 0.00                                                | 54,867.09                                                   | 0.00                                                          |
| 15 October 2018        | 19 October 2018  | 24,656.70                                                     | 0.00                                                | 58,282.79                                                   | 0.00                                                          |
| 22 October 2018        | 26 October 2018  | 5,970.58                                                      | 0.00                                                | 63,281.84                                                   | 0.00                                                          |
| 29 October 2018        | 02 November 2018 | 25,272.13                                                     | 0.00                                                | 60,235.37                                                   | 0.00                                                          |
| 05 November 2018       | 09 November 2018 | 18,094.00                                                     | 0.00                                                | 39,140.41                                                   | 0.00                                                          |
| 12 November 2018       | 16 November 2018 | 30,039.50                                                     | 0.00                                                | 55,060.03                                                   | 0.00                                                          |
| 19 November 2018       | 23 November 2018 | 34,263.03                                                     | 0.00                                                | 45,765.23                                                   | 0.00                                                          |
| 26 November 2018       | 30 November 2018 | 30,721.80                                                     | 0.00                                                | 35,267.93                                                   | 0.00                                                          |
| 03 December 2018       | 07 December 2018 | 15,515.20                                                     | 0.00                                                | 69,903.74                                                   | 0.00                                                          |
| 10 December 2018       | 14 December 2018 | 47,096.60                                                     | 0.00                                                | 80,354.03                                                   | 0.00                                                          |
| 17 December 2018       | 21 December 2018 | 39,370.16                                                     | 0.00                                                | 112,047.72                                                  | 0.00                                                          |
| 24 December 2018       | 28 December 2018 | 37,092.00                                                     | 0.00                                                | 15,147.30                                                   | 0.00                                                          |
| 31 December 2018       | 04 January 2019  | 6,573.80                                                      | 0.00                                                | 56,404.61                                                   | 0.00                                                          |
| 07 January 2019        | 11 January 2019  | 17,303.40                                                     | 0.00                                                | 128,989.34                                                  | 0.00                                                          |
| 14 January 2019        | 18 January 2019  | 18,440.90                                                     | 0.00                                                | 97,091.40                                                   | 0.00                                                          |
| 21 January 2019        | 25 January 2019  | 513.00                                                        | 0.00                                                | 81,175.54                                                   | 0.00                                                          |
| 28 January 2019        | 01 February 2019 | 11,991.75                                                     | 0.00                                                | 89,456.48                                                   | 0.00                                                          |
| 04 February 2019       | 08 February 2019 | 22,395.82                                                     | 0.00                                                | 102,266.39                                                  | 0.00                                                          |
| 11 February 2019       | 15 February 2019 | 10,260.21                                                     | 0.00                                                | 78,611.27                                                   | 0.00                                                          |
| 18 February 2019       | 22 February 2019 | 4,733.60                                                      | 0.00                                                | 106,583.28                                                  | 0.00                                                          |
| 25 February 2019       | 01 March 2019    | 8,761.79                                                      | 0.00                                                | 136,740.71                                                  | 0.00                                                          |
| 04 March 2019          | 08 March 2019    | 20,073.25                                                     | 0.00                                                | 162,666.03                                                  | 0.00                                                          |
| 11 March 2019          | 15 March 2019    | 26,375.51                                                     | 0.00                                                | 102,443.82                                                  | 0.00                                                          |
| 18 March 2019          | 22 March 2019    | 8,450.80                                                      | 0.00                                                | 68,561.26                                                   | 0.00                                                          |
| 25 March 2019          | 29 March 2019    | 20,586.00                                                     | 0.00                                                | 104,427.17                                                  | 0.00                                                          |
| 01 April 2019          | 04 April 2019    | 9,710.83                                                      | 0.00                                                | 104,600.48                                                  | 0.00                                                          |
| 08 April 2019          | 12 April 2019    | 3,372.23                                                      | 0.00                                                | 118,716.23                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                      |                                                              |                                                                |                                                      |
|------------------------|------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|
| For The Period         |                  |                                                      |                                                              |                                                                |                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / GBP / Basis<br>Swap |
| 08 October 2018        | 12 October 2018  | 13,463.69                                            | 18,143.73                                                    | 5,795.83                                                       | 464.70                                               |
| 15 October 2018        | 19 October 2018  | 17,064.46                                            | 23,845.56                                                    | 10,637.23                                                      | 441.18                                               |
| 22 October 2018        | 26 October 2018  | 12,426.47                                            | 16,615.67                                                    | 6,556.36                                                       | 0.00                                                 |
| 29 October 2018        | 02 November 2018 | 33,292.34                                            | 33,915.30                                                    | 7,751.02                                                       | 5,929.97                                             |
| 05 November 2018       | 09 November 2018 | 16,953.24                                            | 17,423.77                                                    | 672.54                                                         | 4,099.00                                             |
| 12 November 2018       | 16 November 2018 | 18,555.94                                            | 16,050.72                                                    | 1,351.43                                                       | 2,325.81                                             |
| 19 November 2018       | 23 November 2018 | 19,363.17                                            | 20,653.61                                                    | 8,761.56                                                       | 800.89                                               |
| 26 November 2018       | 30 November 2018 | 65,706.16                                            | 66,349.12                                                    | 622.25                                                         | 913.85                                               |
| 03 December 2018       | 07 December 2018 | 44,768.54                                            | 42,651.27                                                    | 2,354.55                                                       | 340.45                                               |
| 10 December 2018       | 14 December 2018 | 11,634.22                                            | 9,886.56                                                     | 8,076.51                                                       | 402.37                                               |
| 17 December 2018       | 21 December 2018 | 17,593.59                                            | 16,004.44                                                    | 30,302.68                                                      | 281.42                                               |
| 24 December 2018       | 28 December 2018 | 10,590.65                                            | 5,138.94                                                     | 5,260.91                                                       | 273.04                                               |
| 31 December 2018       | 04 January 2019  | 10,686.02                                            | 6,804.06                                                     | 0.00                                                           | 261.51                                               |
| 07 January 2019        | 11 January 2019  | 11,981.89                                            | 12,802.02                                                    | 9,704.73                                                       | 256.85                                               |
| 14 January 2019        | 18 January 2019  | 11,845.43                                            | 15,078.16                                                    | 7,672.95                                                       | 255.45                                               |
| 21 January 2019        | 25 January 2019  | 14,239.35                                            | 14,348.79                                                    | 736.99                                                         | 243.46                                               |
| 28 January 2019        | 01 February 2019 | 0.00                                                 | 13,108.69                                                    | 6,823.92                                                       | 0.00                                                 |
| 04 February 2019       | 08 February 2019 | 8,494.37                                             | 18,618.11                                                    | 9,772.26                                                       | 224.42                                               |
| 11 February 2019       | 15 February 2019 | 17,184.14                                            | 15,626.05                                                    | 3,230.96                                                       | 87.13                                                |
| 18 February 2019       | 22 February 2019 | 16,976.88                                            | 15,771.06                                                    | 41,738.22                                                      | 79.09                                                |
| 25 February 2019       | 01 March 2019    | 13,012.25                                            | 13,511.28                                                    | 14,919.89                                                      | 72.44                                                |
| 04 March 2019          | 08 March 2019    | 25,004.95                                            | 69,150.80                                                    | 91,689.76                                                      | 289.88                                               |
| 11 March 2019          | 15 March 2019    | 13,056.90                                            | 10,525.61                                                    | 7,144.22                                                       | 226.88                                               |
| 18 March 2019          | 22 March 2019    | 13,988.99                                            | 8,891.18                                                     | 15,007.95                                                      | 2,048.97                                             |
| 25 March 2019          | 29 March 2019    | 18,305.30                                            | 13,063.21                                                    | 1,802.82                                                       | 752.49                                               |
| 01 April 2019          | 04 April 2019    | 4,769.27                                             | 6,459.87                                                     | 4,057.04                                                       | 0.00                                                 |
| 08 April 2019          | 12 April 2019    | 24,453.25                                            | 11,057.92                                                    | 3,838.58                                                       | 1,483.33                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 08 October 2018        | 12 October 2018  | 1,144.01                                                    | 0.00                                                          | 6,017.35                                            | 27,629.44                                                   |
| 15 October 2018        | 19 October 2018  | 676.40                                                      | 0.00                                                          | 3,773.62                                            | 17,676.88                                                   |
| 22 October 2018        | 26 October 2018  | 186.94                                                      | 0.00                                                          | 16,840.00                                           | 31,144.76                                                   |
| 29 October 2018        | 02 November 2018 | 4,833.68                                                    | 0.00                                                          | 9,591.32                                            | 38,808.47                                                   |
| 05 November 2018       | 09 November 2018 | 5,725.61                                                    | 0.00                                                          | 3,902.43                                            | 34,391.93                                                   |
| 12 November 2018       | 16 November 2018 | 4,048.84                                                    | 0.00                                                          | 4,423.79                                            | 46,975.34                                                   |
| 19 November 2018       | 23 November 2018 | 1,919.80                                                    | 0.00                                                          | 6,858.42                                            | 63,139.76                                                   |
| 26 November 2018       | 30 November 2018 | 1,303.38                                                    | 0.00                                                          | 10,437.59                                           | 27,960.44                                                   |
| 03 December 2018       | 07 December 2018 | 2,798.21                                                    | 0.00                                                          | 16,287.48                                           | 67,340.00                                                   |
| 10 December 2018       | 14 December 2018 | 890.34                                                      | 0.00                                                          | 13,772.36                                           | 32,818.68                                                   |
| 17 December 2018       | 21 December 2018 | 1,467.39                                                    | 0.00                                                          | 35,906.52                                           | 40,525.26                                                   |
| 24 December 2018       | 28 December 2018 | 198.00                                                      | 0.00                                                          | 9,752.76                                            | 14,940.58                                                   |
| 31 December 2018       | 04 January 2019  | 170.46                                                      | 0.00                                                          | 8,527.64                                            | 6,758.02                                                    |
| 07 January 2019        | 11 January 2019  | 2,828.22                                                    | 0.00                                                          | 12,895.02                                           | 50,430.11                                                   |
| 14 January 2019        | 18 January 2019  | 1,224.92                                                    | 0.00                                                          | 12,076.76                                           | 33,753.11                                                   |
| 21 January 2019        | 25 January 2019  | 517.43                                                      | 6.65                                                          | 24,896.40                                           | 79,748.39                                                   |
| 28 January 2019        | 01 February 2019 | 540.23                                                      | 0.00                                                          | 4,266.67                                            | 15,755.48                                                   |
| 04 February 2019       | 08 February 2019 | 3,025.75                                                    | 0.00                                                          | 6,624.71                                            | 32,695.50                                                   |
| 11 February 2019       | 15 February 2019 | 2,484.32                                                    | 0.00                                                          | 5,106.84                                            | 40,718.44                                                   |
| 18 February 2019       | 22 February 2019 | 236.84                                                      | 0.00                                                          | 7,860.14                                            | 50,232.88                                                   |
| 25 February 2019       | 01 March 2019    | 7,001.94                                                    | 0.00                                                          | 10,998.50                                           | 25,631.28                                                   |
| 04 March 2019          | 08 March 2019    | 4,587.81                                                    | 0.00                                                          | 13,945.71                                           | 45,962.72                                                   |
| 11 March 2019          | 15 March 2019    | 800.45                                                      | 0.00                                                          | 5,745.27                                            | 30,147.66                                                   |
| 18 March 2019          | 22 March 2019    | 3,346.10                                                    | 0.00                                                          | 7,277.39                                            | 53,291.50                                                   |
| 25 March 2019          | 29 March 2019    | 1,727.12                                                    | 0.00                                                          | 8,240.16                                            | 63,858.33                                                   |
| 01 April 2019          | 04 April 2019    | 606.97                                                      | 0.00                                                          | 5,720.41                                            | 36,066.73                                                   |
| 08 April 2019          | 12 April 2019    | 1,960.46                                                    | 0.00                                                          | 13,324.39                                           | 30,988.75                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                      |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                      |                                                              |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / HKD /<br>Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 3,351.48                                                       | 1,021.37                                             | 104,576.57                                                   | 0.00                                                           |
| 15 October 2018        | 19 October 2018  | 2,851.82                                                       | 1,812.84                                             | 47,178.69                                                    | 0.00                                                           |
| 22 October 2018        | 26 October 2018  | 890.58                                                         | 5,028.74                                             | 89,649.13                                                    | 0.00                                                           |
| 29 October 2018        | 02 November 2018 | 12,216.81                                                      | 17,387.14                                            | 176,157.55                                                   | 0.00                                                           |
| 05 November 2018       | 09 November 2018 | 365.65                                                         | 955.87                                               | 140,780.00                                                   | 0.00                                                           |
| 12 November 2018       | 16 November 2018 | 1,606.60                                                       | 779.13                                               | 120,968.35                                                   | 0.00                                                           |
| 19 November 2018       | 23 November 2018 | 2,007.09                                                       | 559.23                                               | 159,743.94                                                   | 51.07                                                          |
| 26 November 2018       | 30 November 2018 | 1,500.29                                                       | 1,344.05                                             | 243,695.63                                                   | 25.54                                                          |
| 03 December 2018       | 07 December 2018 | 12,489.71                                                      | 3,310.01                                             | 199,786.35                                                   | 0.00                                                           |
| 10 December 2018       | 14 December 2018 | 9,819.50                                                       | 2,807.70                                             | 127,304.24                                                   | 0.00                                                           |
| 17 December 2018       | 21 December 2018 | 4,659.64                                                       | 1,673.83                                             | 225,505.65                                                   | 0.00                                                           |
| 24 December 2018       | 28 December 2018 | 1,993.71                                                       | 2,253.71                                             | 36,886.15                                                    | 191.61                                                         |
| 31 December 2018       | 04 January 2019  | 0.00                                                           | 2,764.36                                             | 148,377.45                                                   | 0.00                                                           |
| 07 January 2019        | 11 January 2019  | 4,013.35                                                       | 692.15                                               | 302,230.31                                                   | 0.00                                                           |
| 14 January 2019        | 18 January 2019  | 785.87                                                         | 1,851.64                                             | 252,706.35                                                   | 0.00                                                           |
| 21 January 2019        | 25 January 2019  | 2,887.43                                                       | 3,242.19                                             | 253,636.55                                                   | 0.00                                                           |
| 28 January 2019        | 01 February 2019 | 1,146.58                                                       | 9,547.49                                             | 183,792.65                                                   | 0.00                                                           |
| 04 February 2019       | 08 February 2019 | 9,671.13                                                       | 10,724.12                                            | 217,291.74                                                   | 0.00                                                           |
| 11 February 2019       | 15 February 2019 | 0.00                                                           | 2,046.25                                             | 146,623.39                                                   | 0.00                                                           |
| 18 February 2019       | 22 February 2019 | 1,671.56                                                       | 4,633.09                                             | 226,082.17                                                   | 0.00                                                           |
| 25 February 2019       | 01 March 2019    | 3,378.82                                                       | 5,931.16                                             | 170,658.60                                                   | 0.00                                                           |
| 04 March 2019          | 08 March 2019    | 686.41                                                         | 10,069.39                                            | 180,497.25                                                   | 0.00                                                           |
| 11 March 2019          | 15 March 2019    | 249.21                                                         | 6,001.40                                             | 241,840.94                                                   | 0.00                                                           |
| 18 March 2019          | 22 March 2019    | 2,020.41                                                       | 7,292.96                                             | 195,831.43                                                   | 0.00                                                           |
| 25 March 2019          | 29 March 2019    | 5,225.80                                                       | 5,240.52                                             | 215,015.93                                                   | 0.00                                                           |
| 01 April 2019          | 04 April 2019    | 790.37                                                         | 751.11                                               | 119,402.28                                                   | 0.00                                                           |
| 08 April 2019          | 12 April 2019    | 3,364.13                                                       | 852.72                                               | 186,006.55                                                   | 0.00                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 08 October 2018        | 12 October 2018  | 347,153.80                                             | 473,266.45                                                     | 285,738.11                                                       | 299,132.09                                                 |
| 15 October 2018        | 19 October 2018  | 368,939.21                                             | 658,007.56                                                     | 379,198.87                                                       | 312,074.10                                                 |
| 22 October 2018        | 26 October 2018  | 190,253.67                                             | 421,816.10                                                     | 78,874.97                                                        | 167,715.00                                                 |
| 29 October 2018        | 02 November 2018 | 659,154.35                                             | 961,809.03                                                     | 196,103.83                                                       | 587,537.34                                                 |
| 05 November 2018       | 09 November 2018 | 272,908.51                                             | 609,117.06                                                     | 218,015.21                                                       | 230,117.77                                                 |
| 12 November 2018       | 16 November 2018 | 302,487.13                                             | 621,104.75                                                     | 118,266.39                                                       | 252,771.95                                                 |
| 19 November 2018       | 23 November 2018 | 299,367.64                                             | 574,969.47                                                     | 140,883.01                                                       | 220,154.12                                                 |
| 26 November 2018       | 30 November 2018 | 462,511.78                                             | 961,396.47                                                     | 225,710.47                                                       | 375,361.83                                                 |
| 03 December 2018       | 07 December 2018 | 681,621.53                                             | 583,126.23                                                     | 227,968.14                                                       | 592,131.62                                                 |
| 10 December 2018       | 14 December 2018 | 923,276.64                                             | 816,167.95                                                     | 175,966.22                                                       | 793,271.68                                                 |
| 17 December 2018       | 21 December 2018 | 2,030,935.81                                           | 1,286,603.17                                                   | 257,192.76                                                       | 1,802,163.95                                               |
| 24 December 2018       | 28 December 2018 | 1,243,261.65                                           | 667,101.09                                                     | 46,164.49                                                        | 1,095,119.24                                               |
| 31 December 2018       | 04 January 2019  | 1,077,252.30                                           | 597,501.45                                                     | 194,133.27                                                       | 938,738.02                                                 |
| 07 January 2019        | 11 January 2019  | 643,724.72                                             | 914,684.57                                                     | 638,739.77                                                       | 548,057.00                                                 |
| 14 January 2019        | 18 January 2019  | 193,711.37                                             | 464,551.91                                                     | 183,992.36                                                       | 157,654.30                                                 |
| 21 January 2019        | 25 January 2019  | 535,108.11                                             | 754,005.83                                                     | 166,546.94                                                       | 447,818.05                                                 |
| 28 January 2019        | 01 February 2019 | 236,186.48                                             | 290,232.60                                                     | 182,921.39                                                       | 205,589.92                                                 |
| 04 February 2019       | 08 February 2019 | 293,069.69                                             | 446,882.27                                                     | 323,333.96                                                       | 249,047.90                                                 |
| 11 February 2019       | 15 February 2019 | 341,449.38                                             | 463,417.78                                                     | 200,247.31                                                       | 304,718.58                                                 |
| 18 February 2019       | 22 February 2019 | 293,149.11                                             | 445,011.41                                                     | 362,454.75                                                       | 253,714.34                                                 |
| 25 February 2019       | 01 March 2019    | 524,615.67                                             | 631,052.59                                                     | 479,274.63                                                       | 462,325.06                                                 |
| 04 March 2019          | 08 March 2019    | 1,181,150.19                                           | 1,079,765.95                                                   | 477,616.77                                                       | 1,049,648.60                                               |
| 11 March 2019          | 15 March 2019    | 545,211.97                                             | 612,738.04                                                     | 368,081.15                                                       | 476,213.15                                                 |
| 18 March 2019          | 22 March 2019    | 738,463.81                                             | 762,279.65                                                     | 494,908.57                                                       | 642,980.77                                                 |
| 25 March 2019          | 29 March 2019    | 1,509,980.50                                           | 1,120,169.24                                                   | 368,835.97                                                       | 1,287,675.44                                               |
| 01 April 2019          | 04 April 2019    | 1,425,304.09                                           | 845,048.86                                                     | 565,142.66                                                       | 1,204,762.05                                               |
| 08 April 2019          | 12 April 2019    | 1,267,131.29                                           | 1,136,768.44                                                   | 743,732.88                                                       | 1,076,214.09                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 08 October 2018        | 12 October 2018  | 385,049.63                                                         | 261,179.79                                                           | 78,711.29                                                   | 169,091.68                                                          |
| 15 October 2018        | 19 October 2018  | 455,671.75                                                         | 389,277.95                                                           | 81,653.72                                                   | 153,075.43                                                          |
| 22 October 2018        | 26 October 2018  | 357,254.01                                                         | 63,719.28                                                            | 70,869.39                                                   | 172,070.81                                                          |
| 29 October 2018        | 02 November 2018 | 748,096.60                                                         | 169,844.34                                                           | 147,810.48                                                  | 291,029.66                                                          |
| 05 November 2018       | 09 November 2018 | 482,851.76                                                         | 209,705.91                                                           | 73,238.10                                                   | 197,959.04                                                          |
| 12 November 2018       | 16 November 2018 | 496,001.81                                                         | 118,919.17                                                           | 75,149.06                                                   | 202,088.90                                                          |
| 19 November 2018       | 23 November 2018 | 418,593.12                                                         | 160,041.76                                                           | 86,942.71                                                   | 219,599.80                                                          |
| 26 November 2018       | 30 November 2018 | 821,302.08                                                         | 215,178.18                                                           | 117,440.18                                                  | 291,300.63                                                          |
| 03 December 2018       | 07 December 2018 | 462,699.58                                                         | 216,137.46                                                           | 147,345.49                                                  | 275,156.77                                                          |
| 10 December 2018       | 14 December 2018 | 648,855.21                                                         | 193,844.63                                                           | 146,687.67                                                  | 214,601.00                                                          |
| 17 December 2018       | 21 December 2018 | 1,260,346.56                                                       | 270,892.65                                                           | 266,710.25                                                  | 293,642.72                                                          |
| 24 December 2018       | 28 December 2018 | 577,013.89                                                         | 74,269.02                                                            | 158,436.45                                                  | 123,450.40                                                          |
| 31 December 2018       | 04 January 2019  | 561,172.77                                                         | 184,620.75                                                           | 146,056.80                                                  | 164,684.52                                                          |
| 07 January 2019        | 11 January 2019  | 790,468.52                                                         | 636,202.04                                                           | 99,620.22                                                   | 389,050.39                                                          |
| 14 January 2019        | 18 January 2019  | 500,862.62                                                         | 178,125.98                                                           | 49,637.20                                                   | 201,383.22                                                          |
| 21 January 2019        | 25 January 2019  | 683,707.53                                                         | 126,998.36                                                           | 108,917.78                                                  | 278,487.87                                                          |
| 28 January 2019        | 01 February 2019 | 312,712.67                                                         | 175,466.21                                                           | 42,433.54                                                   | 157,828.53                                                          |
| 04 February 2019       | 08 February 2019 | 409,053.66                                                         | 304,338.33                                                           | 64,484.58                                                   | 213,250.45                                                          |
| 11 February 2019       | 15 February 2019 | 435,653.04                                                         | 169,493.58                                                           | 60,351.77                                                   | 168,705.83                                                          |
| 18 February 2019       | 22 February 2019 | 458,132.21                                                         | 380,336.23                                                           | 65,805.98                                                   | 199,855.25                                                          |
| 25 February 2019       | 01 March 2019    | 522,321.94                                                         | 460,887.87                                                           | 95,796.01                                                   | 258,652.64                                                          |
| 04 March 2019          | 08 March 2019    | 922,143.48                                                         | 533,728.25                                                           | 185,877.75                                                  | 314,261.40                                                          |
| 11 March 2019          | 15 March 2019    | 547,370.61                                                         | 367,182.95                                                           | 103,084.55                                                  | 229,024.77                                                          |
| 18 March 2019          | 22 March 2019    | 672,356.22                                                         | 492,988.74                                                           | 101,371.71                                                  | 211,616.98                                                          |
| 25 March 2019          | 29 March 2019    | 942,327.90                                                         | 353,542.49                                                           | 206,543.54                                                  | 301,123.94                                                          |
| 01 April 2019          | 04 April 2019    | 734,461.63                                                         | 557,665.24                                                           | 203,514.56                                                  | 223,968.61                                                          |
| 08 April 2019          | 12 April 2019    | 1,328,384.06                                                       | 725,776.39                                                           | 188,564.80                                                  | 251,245.01                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 38,357.62                                                              | 51,012.46                                                    | 199,836.27                                                           | 8,036.18                                                               |
| 15 October 2018        | 19 October 2018  | 18,767.83                                                              | 61,560.89                                                    | 195,116.30                                                           | 6,939.60                                                               |
| 22 October 2018        | 26 October 2018  | 14,909.41                                                              | 35,811.01                                                    | 127,668.92                                                           | 9,512.25                                                               |
| 29 October 2018        | 02 November 2018 | 60,511.56                                                              | 79,701.68                                                    | 288,704.44                                                           | 7,438.53                                                               |
| 05 November 2018       | 09 November 2018 | 17,487.79                                                              | 39,726.58                                                    | 189,921.20                                                           | 6,670.79                                                               |
| 12 November 2018       | 16 November 2018 | 23,380.69                                                              | 39,165.63                                                    | 191,336.13                                                           | 5,294.87                                                               |
| 19 November 2018       | 23 November 2018 | 11,369.43                                                              | 55,455.42                                                    | 217,513.27                                                           | 9,931.91                                                               |
| 26 November 2018       | 30 November 2018 | 26,504.51                                                              | 85,521.21                                                    | 224,753.65                                                           | 7,058.42                                                               |
| 03 December 2018       | 07 December 2018 | 19,243.73                                                              | 68,937.95                                                    | 222,832.22                                                           | 16,784.85                                                              |
| 10 December 2018       | 14 December 2018 | 24,721.86                                                              | 61,807.11                                                    | 234,570.99                                                           | 13,982.44                                                              |
| 17 December 2018       | 21 December 2018 | 25,027.08                                                              | 100,351.75                                                   | 228,401.63                                                           | 30,467.74                                                              |
| 24 December 2018       | 28 December 2018 | 12,030.40                                                              | 50,808.55                                                    | 94,582.19                                                            | 3,869.53                                                               |
| 31 December 2018       | 04 January 2019  | 7,414.99                                                               | 50,698.21                                                    | 128,221.32                                                           | 6,518.50                                                               |
| 07 January 2019        | 11 January 2019  | 17,744.56                                                              | 49,114.37                                                    | 294,975.23                                                           | 11,944.37                                                              |
| 14 January 2019        | 18 January 2019  | 18,466.44                                                              | 35,988.06                                                    | 167,318.55                                                           | 10,641.21                                                              |
| 21 January 2019        | 25 January 2019  | 23,626.96                                                              | 58,815.40                                                    | 226,317.65                                                           | 15,412.72                                                              |
| 28 January 2019        | 01 February 2019 | 11,372.88                                                              | 10,499.80                                                    | 147,745.18                                                           | 11,738.18                                                              |
| 04 February 2019       | 08 February 2019 | 27,809.17                                                              | 27,379.10                                                    | 221,724.64                                                           | 26,133.68                                                              |
| 11 February 2019       | 15 February 2019 | 34,259.07                                                              | 39,557.59                                                    | 170,498.41                                                           | 6,855.15                                                               |
| 18 February 2019       | 22 February 2019 | 19,877.55                                                              | 39,828.67                                                    | 210,028.68                                                           | 6,052.47                                                               |
| 25 February 2019       | 01 March 2019    | 32,042.35                                                              | 40,110.34                                                    | 228,367.30                                                           | 11,050.85                                                              |
| 04 March 2019          | 08 March 2019    | 32,777.89                                                              | 60,285.98                                                    | 287,586.97                                                           | 17,244.70                                                              |
| 11 March 2019          | 15 March 2019    | 14,654.11                                                              | 48,970.59                                                    | 234,997.13                                                           | 13,484.87                                                              |
| 18 March 2019          | 22 March 2019    | 13,773.32                                                              | 51,408.02                                                    | 189,245.91                                                           | 9,233.15                                                               |
| 25 March 2019          | 29 March 2019    | 18,848.71                                                              | 79,987.04                                                    | 292,090.27                                                           | 19,417.16                                                              |
| 01 April 2019          | 04 April 2019    | 10,001.26                                                              | 46,472.66                                                    | 182,577.46                                                           | 7,823.93                                                               |
| 08 April 2019          | 12 April 2019    | 17,503.57                                                              | 75,370.55                                                    | 236,025.60                                                           | 7,442.74                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 08 October 2018        | 12 October 2018  | 9,602.76                                                      | 60,875.23                                                             | 3,359.42                                                                | 5,010.57                                                       |
| 15 October 2018        | 19 October 2018  | 9,448.43                                                      | 90,506.82                                                             | 2,346.87                                                                | 4,657.37                                                       |
| 22 October 2018        | 26 October 2018  | 9,482.33                                                      | 62,039.50                                                             | 4,140.02                                                                | 4,764.55                                                       |
| 29 October 2018        | 02 November 2018 | 18,505.64                                                     | 108,480.73                                                            | 3,474.89                                                                | 9,083.82                                                       |
| 05 November 2018       | 09 November 2018 | 7,343.98                                                      | 83,103.72                                                             | 3,125.53                                                                | 7,451.81                                                       |
| 12 November 2018       | 16 November 2018 | 5,861.37                                                      | 67,519.30                                                             | 3,461.41                                                                | 6,957.23                                                       |
| 19 November 2018       | 23 November 2018 | 9,338.29                                                      | 99,179.51                                                             | 4,615.27                                                                | 10,609.94                                                      |
| 26 November 2018       | 30 November 2018 | 14,616.84                                                     | 88,603.59                                                             | 9,763.59                                                                | 10,481.89                                                      |
| 03 December 2018       | 07 December 2018 | 7,678.18                                                      | 98,440.64                                                             | 6,152.57                                                                | 5,783.46                                                       |
| 10 December 2018       | 14 December 2018 | 8,869.50                                                      | 107,372.91                                                            | 8,406.80                                                                | 3,492.68                                                       |
| 17 December 2018       | 21 December 2018 | 12,539.23                                                     | 109,088.25                                                            | 5,131.67                                                                | 3,184.46                                                       |
| 24 December 2018       | 28 December 2018 | 5,114.36                                                      | 27,835.46                                                             | 533.63                                                                  | 1,600.61                                                       |
| 31 December 2018       | 04 January 2019  | 6,460.68                                                      | 55,002.16                                                             | 2,132.46                                                                | 1,740.23                                                       |
| 07 January 2019        | 11 January 2019  | 8,448.94                                                      | 136,334.41                                                            | 3,868.13                                                                | 3,137.41                                                       |
| 14 January 2019        | 18 January 2019  | 6,605.02                                                      | 87,333.36                                                             | 3,650.05                                                                | 1,672.55                                                       |
| 21 January 2019        | 25 January 2019  | 9,174.87                                                      | 101,367.45                                                            | 4,491.72                                                                | 4,490.75                                                       |
| 28 January 2019        | 01 February 2019 | 4,707.03                                                      | 68,455.02                                                             | 4,304.01                                                                | 502.82                                                         |
| 04 February 2019       | 08 February 2019 | 8,164.43                                                      | 103,984.59                                                            | 6,850.68                                                                | 1,915.90                                                       |
| 11 February 2019       | 15 February 2019 | 6,675.76                                                      | 77,127.59                                                             | 3,127.92                                                                | 2,562.35                                                       |
| 18 February 2019       | 22 February 2019 | 9,127.89                                                      | 79,236.39                                                             | 3,994.30                                                                | 3,473.76                                                       |
| 25 February 2019       | 01 March 2019    | 5,514.38                                                      | 104,012.94                                                            | 2,312.28                                                                | 1,765.44                                                       |
| 04 March 2019          | 08 March 2019    | 11,126.51                                                     | 145,271.94                                                            | 6,081.66                                                                | 2,277.95                                                       |
| 11 March 2019          | 15 March 2019    | 8,613.80                                                      | 138,109.63                                                            | 6,497.22                                                                | 1,737.73                                                       |
| 18 March 2019          | 22 March 2019    | 8,775.48                                                      | 114,364.06                                                            | 4,391.87                                                                | 2,917.65                                                       |
| 25 March 2019          | 29 March 2019    | 13,563.33                                                     | 913,347.78                                                            | 4,328.08                                                                | 3,164.14                                                       |
| 01 April 2019          | 04 April 2019    | 4,472.97                                                      | 95,891.03                                                             | 4,195.23                                                                | 1,526.22                                                       |
| 08 April 2019          | 12 April 2019    | 11,987.83                                                     | 115,448.83                                                            | 3,581.93                                                                | 4,716.51                                                       |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                       |                                                                         |                                                               |                                                                       |
|------------------------|------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                       |                                                                         |                                                               |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Floating vs. Fixed |
| 08 October 2018        | 12 October 2018  | 24,351.14                                                             | 76.29                                                                   | 499.60                                                        | 2,073.87                                                              |
| 15 October 2018        | 19 October 2018  | 16,905.91                                                             | 11.47                                                                   | 818.50                                                        | 3,382.32                                                              |
| 22 October 2018        | 26 October 2018  | 20,998.97                                                             | 10.71                                                                   | 499.32                                                        | 3,810.41                                                              |
| 29 October 2018        | 02 November 2018 | 31,200.29                                                             | 73.79                                                                   | 1,116.71                                                      | 4,259.01                                                              |
| 05 November 2018       | 09 November 2018 | 25,480.56                                                             | 112.67                                                                  | 470.95                                                        | 2,111.05                                                              |
| 12 November 2018       | 16 November 2018 | 23,830.86                                                             | 139.38                                                                  | 388.66                                                        | 2,174.16                                                              |
| 19 November 2018       | 23 November 2018 | 25,052.88                                                             | 6.83                                                                    | 438.70                                                        | 1,958.66                                                              |
| 26 November 2018       | 30 November 2018 | 29,544.95                                                             | 75.13                                                                   | 1,008.69                                                      | 2,459.96                                                              |
| 03 December 2018       | 07 December 2018 | 37,906.37                                                             | 8.21                                                                    | 773.85                                                        | 4,998.49                                                              |
| 10 December 2018       | 14 December 2018 | 30,616.80                                                             | 2.84                                                                    | 822.73                                                        | 1,826.82                                                              |
| 17 December 2018       | 21 December 2018 | 23,794.74                                                             | 5.46                                                                    | 808.32                                                        | 4,346.73                                                              |
| 24 December 2018       | 28 December 2018 | 12,455.60                                                             | 0.01                                                                    | 343.82                                                        | 664.70                                                                |
| 31 December 2018       | 04 January 2019  | 13,940.13                                                             | 20.24                                                                   | 331.85                                                        | 695.72                                                                |
| 07 January 2019        | 11 January 2019  | 28,117.56                                                             | 1.97                                                                    | 394.26                                                        | 2,880.16                                                              |
| 14 January 2019        | 18 January 2019  | 20,021.57                                                             | 8.22                                                                    | 362.31                                                        | 1,952.62                                                              |
| 21 January 2019        | 25 January 2019  | 28,122.63                                                             | 1.53                                                                    | 1,771.37                                                      | 2,621.91                                                              |
| 28 January 2019        | 01 February 2019 | 15,627.01                                                             | 2.23                                                                    | 231.88                                                        | 1,502.52                                                              |
| 04 February 2019       | 08 February 2019 | 24,657.71                                                             | 41.18                                                                   | 1,642.39                                                      | 3,549.98                                                              |
| 11 February 2019       | 15 February 2019 | 25,207.41                                                             | 2.69                                                                    | 640.50                                                        | 2,630.42                                                              |
| 18 February 2019       | 22 February 2019 | 25,329.94                                                             | 337.45                                                                  | 626.38                                                        | 3,107.37                                                              |
| 25 February 2019       | 01 March 2019    | 28,974.48                                                             | 1.54                                                                    | 855.63                                                        | 2,089.81                                                              |
| 04 March 2019          | 08 March 2019    | 44,344.67                                                             | 2.18                                                                    | 887.97                                                        | 8,441.25                                                              |
| 11 March 2019          | 15 March 2019    | 32,916.39                                                             | 30.45                                                                   | 468.01                                                        | 3,328.02                                                              |
| 18 March 2019          | 22 March 2019    | 32,235.82                                                             | 0.45                                                                    | 950.31                                                        | 3,402.45                                                              |
| 25 March 2019          | 29 March 2019    | 39,340.19                                                             | 227.41                                                                  | 556.21                                                        | 3,062.60                                                              |
| 01 April 2019          | 04 April 2019    | 22,933.85                                                             | 1.51                                                                    | 146.12                                                        | 1,898.54                                                              |
| 08 April 2019          | 12 April 2019    | 23,780.03                                                             | 2.85                                                                    | 942.87                                                        | 4,322.88                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                         |                                                            |                                                                    |                                                                      |
|------------------------|------------------|-------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  |                                                                         |                                                            |                                                                    |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 0.95                                                                    | 465.27                                                     | 5,304.81                                                           | 89.47                                                                |
| 15 October 2018        | 19 October 2018  | 0.89                                                                    | 282.56                                                     | 6,226.74                                                           | 0.00                                                                 |
| 22 October 2018        | 26 October 2018  | 0.82                                                                    | 568.70                                                     | 4,437.10                                                           | 0.00                                                                 |
| 29 October 2018        | 02 November 2018 | 0.68                                                                    | 1,318.16                                                   | 6,929.34                                                           | 0.00                                                                 |
| 05 November 2018       | 09 November 2018 | 0.67                                                                    | 1,052.21                                                   | 6,752.14                                                           | 44.05                                                                |
| 12 November 2018       | 16 November 2018 | 0.61                                                                    | 1,027.43                                                   | 6,002.98                                                           | 67.78                                                                |
| 19 November 2018       | 23 November 2018 | 0.55                                                                    | 645.90                                                     | 5,178.46                                                           | 0.00                                                                 |
| 26 November 2018       | 30 November 2018 | 0.52                                                                    | 1,428.15                                                   | 5,545.04                                                           | 0.00                                                                 |
| 03 December 2018       | 07 December 2018 | 0.78                                                                    | 1,187.75                                                   | 13,400.27                                                          | 0.00                                                                 |
| 10 December 2018       | 14 December 2018 | 0.27                                                                    | 760.05                                                     | 6,916.80                                                           | 0.00                                                                 |
| 17 December 2018       | 21 December 2018 | 0.64                                                                    | 483.18                                                     | 10,872.66                                                          | 0.00                                                                 |
| 24 December 2018       | 28 December 2018 | 0.14                                                                    | 284.59                                                     | 2,559.43                                                           | 0.00                                                                 |
| 31 December 2018       | 04 January 2019  | 0.14                                                                    | 451.97                                                     | 6,466.69                                                           | 0.00                                                                 |
| 07 January 2019        | 11 January 2019  | 0.18                                                                    | 1,391.55                                                   | 7,583.54                                                           | 0.00                                                                 |
| 14 January 2019        | 18 January 2019  | 0.18                                                                    | 729.16                                                     | 3,686.96                                                           | 0.00                                                                 |
| 21 January 2019        | 25 January 2019  | 54.92                                                                   | 842.66                                                     | 6,411.57                                                           | 104.81                                                               |
| 28 January 2019        | 01 February 2019 | 0.13                                                                    | 424.16                                                     | 3,474.37                                                           | 0.00                                                                 |
| 04 February 2019       | 08 February 2019 | 0.13                                                                    | 1,003.55                                                   | 6,501.83                                                           | 0.00                                                                 |
| 11 February 2019       | 15 February 2019 | 0.07                                                                    | 600.66                                                     | 4,119.53                                                           | 0.00                                                                 |
| 18 February 2019       | 22 February 2019 | 0.14                                                                    | 1,209.29                                                   | 5,505.58                                                           | 0.00                                                                 |
| 25 February 2019       | 01 March 2019    | 0.13                                                                    | 820.17                                                     | 7,629.91                                                           | 40.11                                                                |
| 04 March 2019          | 08 March 2019    | 34.11                                                                   | 981.11                                                     | 8,381.70                                                           | 197.41                                                               |
| 11 March 2019          | 15 March 2019    | 0.51                                                                    | 591.19                                                     | 5,013.22                                                           | 0.00                                                                 |
| 18 March 2019          | 22 March 2019    | 0.20                                                                    | 732.61                                                     | 4,853.12                                                           | 0.00                                                                 |
| 25 March 2019          | 29 March 2019    | 81.67                                                                   | 867.05                                                     | 7,964.15                                                           | 5.07                                                                 |
| 01 April 2019          | 04 April 2019    | 13.74                                                                   | 268.84                                                     | 4,897.08                                                           | 0.00                                                                 |
| 08 April 2019          | 12 April 2019    | 0.33                                                                    | 958.60                                                     | 4,868.20                                                           | 0.00                                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 08 October 2018        | 12 October 2018  | 14,498                         | 2,133                               | 11,023                                      | 1,342                                         |
| 15 October 2018        | 19 October 2018  | 14,923                         | 2,279                               | 11,442                                      | 1,203                                         |
| 22 October 2018        | 26 October 2018  | 11,822                         | 1,751                               | 9,200                                       | 872                                           |
| 29 October 2018        | 02 November 2018 | 19,348                         | 4,287                               | 14,013                                      | 1,049                                         |
| 05 November 2018       | 09 November 2018 | 14,851                         | 2,423                               | 11,738                                      | 691                                           |
| 12 November 2018       | 16 November 2018 | 13,943                         | 2,376                               | 10,712                                      | 856                                           |
| 19 November 2018       | 23 November 2018 | 16,008                         | 2,531                               | 12,806                                      | 671                                           |
| 26 November 2018       | 30 November 2018 | 16,561                         | 3,495                               | 12,120                                      | 946                                           |
| 03 December 2018       | 07 December 2018 | 16,391                         | 2,190                               | 13,019                                      | 1,183                                         |
| 10 December 2018       | 14 December 2018 | 16,764                         | 2,121                               | 13,465                                      | 1,178                                         |
| 17 December 2018       | 21 December 2018 | 15,154                         | 2,437                               | 11,803                                      | 914                                           |
| 24 December 2018       | 28 December 2018 | 6,482                          | 1,713                               | 4,432                                       | 337                                           |
| 31 December 2018       | 04 January 2019  | 12,211                         | 1,764                               | 9,692                                       | 756                                           |
| 07 January 2019        | 11 January 2019  | 22,843                         | 1,929                               | 19,615                                      | 1,299                                         |
| 14 January 2019        | 18 January 2019  | 17,948                         | 1,781                               | 14,796                                      | 1,372                                         |
| 21 January 2019        | 25 January 2019  | 19,743                         | 2,081                               | 16,572                                      | 1,090                                         |
| 28 January 2019        | 01 February 2019 | 13,711                         | 1,173                               | 11,301                                      | 1,238                                         |
| 04 February 2019       | 08 February 2019 | 20,377                         | 1,821                               | 15,830                                      | 2,726                                         |
| 11 February 2019       | 15 February 2019 | 14,457                         | 2,015                               | 11,202                                      | 1,240                                         |
| 18 February 2019       | 22 February 2019 | 17,305                         | 2,248                               | 13,997                                      | 1,060                                         |
| 25 February 2019       | 01 March 2019    | 17,395                         | 2,046                               | 13,977                                      | 1,372                                         |
| 04 March 2019          | 08 March 2019    | 25,093                         | 3,404                               | 20,268                                      | 1,422                                         |
| 11 March 2019          | 15 March 2019    | 19,593                         | 2,397                               | 16,017                                      | 1,179                                         |
| 18 March 2019          | 22 March 2019    | 16,307                         | 2,469                               | 12,846                                      | 992                                           |
| 25 March 2019          | 29 March 2019    | 20,124                         | 3,008                               | 16,029                                      | 1,087                                         |
| 01 April 2019          | 04 April 2019    | 15,841                         | 1,731                               | 13,075                                      | 1,035                                         |
| 08 April 2019          | 12 April 2019    | 19,648                         | 2,998                               | 15,173                                      | 1,478                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 08 October 2018        | 12 October 2018  | 83                                                         | 6,595                                                              | 1,013                                                                | 2,050                                                          |
| 15 October 2018        | 19 October 2018  | 254                                                        | 7,767                                                              | 1,001                                                                | 2,025                                                          |
| 22 October 2018        | 26 October 2018  | 148                                                        | 5,528                                                              | 624                                                                  | 1,603                                                          |
| 29 October 2018        | 02 November 2018 | 362                                                        | 8,171                                                              | 882                                                                  | 3,926                                                          |
| 05 November 2018       | 09 November 2018 | 81                                                         | 7,091                                                              | 525                                                                  | 2,342                                                          |
| 12 November 2018       | 16 November 2018 | 58                                                         | 6,228                                                              | 587                                                                  | 2,318                                                          |
| 19 November 2018       | 23 November 2018 | 162                                                        | 8,723                                                              | 536                                                                  | 2,370                                                          |
| 26 November 2018       | 30 November 2018 | 187                                                        | 7,209                                                              | 763                                                                  | 3,308                                                          |
| 03 December 2018       | 07 December 2018 | 117                                                        | 7,941                                                              | 892                                                                  | 2,073                                                          |
| 10 December 2018       | 14 December 2018 | 131                                                        | 8,120                                                              | 916                                                                  | 1,991                                                          |
| 17 December 2018       | 21 December 2018 | 129                                                        | 6,866                                                              | 613                                                                  | 2,309                                                          |
| 24 December 2018       | 28 December 2018 | 45                                                         | 2,207                                                              | 244                                                                  | 1,668                                                          |
| 31 December 2018       | 04 January 2019  | 74                                                         | 5,880                                                              | 593                                                                  | 1,690                                                          |
| 07 January 2019        | 11 January 2019  | 228                                                        | 14,306                                                             | 1,056                                                                | 1,702                                                          |
| 14 January 2019        | 18 January 2019  | 136                                                        | 9,565                                                              | 1,065                                                                | 1,645                                                          |
| 21 January 2019        | 25 January 2019  | 176                                                        | 9,332                                                              | 759                                                                  | 1,905                                                          |
| 28 January 2019        | 01 February 2019 | 206                                                        | 7,353                                                              | 1,000                                                                | 967                                                            |
| 04 February 2019       | 08 February 2019 | 304                                                        | 10,777                                                             | 2,269                                                                | 1,517                                                          |
| 11 February 2019       | 15 February 2019 | 129                                                        | 6,808                                                              | 876                                                                  | 1,886                                                          |
| 18 February 2019       | 22 February 2019 | 285                                                        | 8,758                                                              | 810                                                                  | 1,963                                                          |
| 25 February 2019       | 01 March 2019    | 173                                                        | 8,475                                                              | 927                                                                  | 1,874                                                          |
| 04 March 2019          | 08 March 2019    | 267                                                        | 12,159                                                             | 1,170                                                                | 3,137                                                          |
| 11 March 2019          | 15 March 2019    | 222                                                        | 10,041                                                             | 746                                                                  | 2,175                                                          |
| 18 March 2019          | 22 March 2019    | 307                                                        | 8,179                                                              | 575                                                                  | 2,163                                                          |
| 25 March 2019          | 29 March 2019    | 295                                                        | 10,137                                                             | 642                                                                  | 2,713                                                          |
| 01 April 2019          | 04 April 2019    | 141                                                        | 7,749                                                              | 641                                                                  | 1,591                                                          |
| 08 April 2019          | 12 April 2019    | 155                                                        | 9,309                                                              | 1,001                                                                | 2,843                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 08 October 2018        | 12 October 2018  | 4,429                                                                  | 329                                                                      | 591                                       | 1,866                                             |
| 15 October 2018        | 19 October 2018  | 3,675                                                                  | 202                                                                      | 605                                       | 1,107                                             |
| 22 October 2018        | 26 October 2018  | 3,672                                                                  | 248                                                                      | 503                                       | 1,604                                             |
| 29 October 2018        | 02 November 2018 | 5,842                                                                  | 167                                                                      | 1,062                                     | 1,985                                             |
| 05 November 2018       | 09 November 2018 | 4,647                                                                  | 166                                                                      | 589                                       | 1,354                                             |
| 12 November 2018       | 16 November 2018 | 4,484                                                                  | 269                                                                      | 592                                       | 1,453                                             |
| 19 November 2018       | 23 November 2018 | 4,083                                                                  | 135                                                                      | 553                                       | 1,555                                             |
| 26 November 2018       | 30 November 2018 | 4,911                                                                  | 184                                                                      | 845                                       | 1,615                                             |
| 03 December 2018       | 07 December 2018 | 5,078                                                                  | 291                                                                      | 584                                       | 1,784                                             |
| 10 December 2018       | 14 December 2018 | 5,346                                                                  | 262                                                                      | 529                                       | 2,207                                             |
| 17 December 2018       | 21 December 2018 | 4,937                                                                  | 301                                                                      | 598                                       | 2,103                                             |
| 24 December 2018       | 28 December 2018 | 2,225                                                                  | 93                                                                       | 491                                       | 870                                               |
| 31 December 2018       | 04 January 2019  | 3,813                                                                  | 163                                                                      | 515                                       | 1,469                                             |
| 07 January 2019        | 11 January 2019  | 5,309                                                                  | 243                                                                      | 503                                       | 2,838                                             |
| 14 January 2019        | 18 January 2019  | 5,231                                                                  | 307                                                                      | 455                                       | 2,073                                             |
| 21 January 2019        | 25 January 2019  | 7,241                                                                  | 331                                                                      | 567                                       | 1,967                                             |
| 28 January 2019        | 01 February 2019 | 3,948                                                                  | 238                                                                      | 400                                       | 1,789                                             |
| 04 February 2019       | 08 February 2019 | 5,053                                                                  | 457                                                                      | 514                                       | 2,381                                             |
| 11 February 2019       | 15 February 2019 | 4,395                                                                  | 364                                                                      | 577                                       | 1,822                                             |
| 18 February 2019       | 22 February 2019 | 5,239                                                                  | 250                                                                      | 656                                       | 2,166                                             |
| 25 February 2019       | 01 March 2019    | 5,503                                                                  | 445                                                                      | 557                                       | 1,924                                             |
| 04 March 2019          | 08 March 2019    | 8,109                                                                  | 252                                                                      | 856                                       | 2,034                                             |
| 11 March 2019          | 15 March 2019    | 5,976                                                                  | 433                                                                      | 674                                       | 2,724                                             |
| 18 March 2019          | 22 March 2019    | 4,667                                                                  | 417                                                                      | 661                                       | 1,794                                             |
| 25 March 2019          | 29 March 2019    | 5,893                                                                  | 445                                                                      | 808                                       | 2,849                                             |
| 01 April 2019          | 04 April 2019    | 5,326                                                                  | 394                                                                      | 541                                       | 2,368                                             |
| 08 April 2019          | 12 April 2019    | 5,864                                                                  | 477                                                                      | 783                                       | 2,174                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 08 October 2018        | 12 October 2018  | 57                                                     | 0                                         | 1,729                                             | 0                                                      |
| 15 October 2018        | 19 October 2018  | 45                                                     | 0                                         | 1,352                                             | 0                                                      |
| 22 October 2018        | 26 October 2018  | 31                                                     | 0                                         | 2,001                                             | 0                                                      |
| 29 October 2018        | 02 November 2018 | 48                                                     | 0                                         | 2,092                                             | 0                                                      |
| 05 November 2018       | 09 November 2018 | 43                                                     | 0                                         | 1,335                                             | 0                                                      |
| 12 November 2018       | 16 November 2018 | 28                                                     | 0                                         | 1,696                                             | 0                                                      |
| 19 November 2018       | 23 November 2018 | 112                                                    | 0                                         | 1,369                                             | 0                                                      |
| 26 November 2018       | 30 November 2018 | 56                                                     | 0                                         | 827                                               | 0                                                      |
| 03 December 2018       | 07 December 2018 | 19                                                     | 0                                         | 1,748                                             | 0                                                      |
| 10 December 2018       | 14 December 2018 | 34                                                     | 0                                         | 1,920                                             | 0                                                      |
| 17 December 2018       | 21 December 2018 | 47                                                     | 0                                         | 1,510                                             | 0                                                      |
| 24 December 2018       | 28 December 2018 | 24                                                     | 0                                         | 538                                               | 0                                                      |
| 31 December 2018       | 04 January 2019  | 15                                                     | 0                                         | 1,547                                             | 0                                                      |
| 07 January 2019        | 11 January 2019  | 57                                                     | 0                                         | 2,788                                             | 0                                                      |
| 14 January 2019        | 18 January 2019  | 43                                                     | 0                                         | 2,850                                             | 0                                                      |
| 21 January 2019        | 25 January 2019  | 4                                                      | 0                                         | 1,993                                             | 0                                                      |
| 28 January 2019        | 01 February 2019 | 34                                                     | 0                                         | 1,631                                             | 0                                                      |
| 04 February 2019       | 08 February 2019 | 69                                                     | 0                                         | 1,877                                             | 0                                                      |
| 11 February 2019       | 15 February 2019 | 29                                                     | 0                                         | 1,555                                             | 0                                                      |
| 18 February 2019       | 22 February 2019 | 26                                                     | 0                                         | 2,313                                             | 0                                                      |
| 25 February 2019       | 01 March 2019    | 61                                                     | 0                                         | 3,011                                             | 0                                                      |
| 04 March 2019          | 08 March 2019    | 62                                                     | 0                                         | 4,267                                             | 0                                                      |
| 11 March 2019          | 15 March 2019    | 93                                                     | 0                                         | 2,845                                             | 0                                                      |
| 18 March 2019          | 22 March 2019    | 15                                                     | 0                                         | 1,342                                             | 0                                                      |
| 25 March 2019          | 29 March 2019    | 51                                                     | 0                                         | 2,788                                             | 0                                                      |
| 01 April 2019          | 04 April 2019    | 26                                                     | 0                                         | 3,269                                             | 0                                                      |
| 08 April 2019          | 12 April 2019    | 12                                                     | 0                                         | 2,978                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 08 October 2018        | 12 October 2018  | 228                                       | 226                                               | 13                                                     | 32                                        |
| 15 October 2018        | 19 October 2018  | 226                                       | 187                                               | 17                                                     | 32                                        |
| 22 October 2018        | 26 October 2018  | 143                                       | 112                                               | 27                                                     | 0                                         |
| 29 October 2018        | 02 November 2018 | 444                                       | 350                                               | 9                                                      | 168                                       |
| 05 November 2018       | 09 November 2018 | 256                                       | 205                                               | 3                                                      | 170                                       |
| 12 November 2018       | 16 November 2018 | 250                                       | 174                                               | 3                                                      | 184                                       |
| 19 November 2018       | 23 November 2018 | 298                                       | 203                                               | 10                                                     | 182                                       |
| 26 November 2018       | 30 November 2018 | 304                                       | 270                                               | 2                                                      | 152                                       |
| 03 December 2018       | 07 December 2018 | 252                                       | 251                                               | 8                                                      | 32                                        |
| 10 December 2018       | 14 December 2018 | 172                                       | 185                                               | 20                                                     | 32                                        |
| 17 December 2018       | 21 December 2018 | 266                                       | 203                                               | 16                                                     | 34                                        |
| 24 December 2018       | 28 December 2018 | 86                                        | 50                                                | 4                                                      | 34                                        |
| 31 December 2018       | 04 January 2019  | 86                                        | 101                                               | 0                                                      | 32                                        |
| 07 January 2019        | 11 January 2019  | 84                                        | 131                                               | 8                                                      | 28                                        |
| 14 January 2019        | 18 January 2019  | 86                                        | 172                                               | 12                                                     | 32                                        |
| 21 January 2019        | 25 January 2019  | 236                                       | 267                                               | 11                                                     | 32                                        |
| 28 January 2019        | 01 February 2019 | 0                                         | 139                                               | 27                                                     | 0                                         |
| 04 February 2019       | 08 February 2019 | 98                                        | 249                                               | 35                                                     | 32                                        |
| 11 February 2019       | 15 February 2019 | 238                                       | 221                                               | 7                                                      | 32                                        |
| 18 February 2019       | 22 February 2019 | 216                                       | 239                                               | 29                                                     | 32                                        |
| 25 February 2019       | 01 March 2019    | 86                                        | 150                                               | 15                                                     | 32                                        |
| 04 March 2019          | 08 March 2019    | 274                                       | 668                                               | 120                                                    | 64                                        |
| 11 March 2019          | 15 March 2019    | 218                                       | 266                                               | 7                                                      | 36                                        |
| 18 March 2019          | 22 March 2019    | 194                                       | 155                                               | 9                                                      | 66                                        |
| 25 March 2019          | 29 March 2019    | 286                                       | 254                                               | 1                                                      | 32                                        |
| 01 April 2019          | 04 April 2019    | 108                                       | 153                                               | 6                                                      | 0                                         |
| 08 April 2019          | 12 April 2019    | 270                                       | 177                                               | 10                                                     | 68                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 08 October 2018        | 12 October 2018  | 36                                                | 0                                                      | 94                                        | 310                                               |
| 15 October 2018        | 19 October 2018  | 40                                                | 0                                                      | 116                                       | 228                                               |
| 22 October 2018        | 26 October 2018  | 11                                                | 0                                                      | 148                                       | 362                                               |
| 29 October 2018        | 02 November 2018 | 108                                               | 0                                                      | 297                                       | 552                                               |
| 05 November 2018       | 09 November 2018 | 124                                               | 0                                                      | 128                                       | 737                                               |
| 12 November 2018       | 16 November 2018 | 133                                               | 0                                                      | 110                                       | 306                                               |
| 19 November 2018       | 23 November 2018 | 119                                               | 0                                                      | 91                                        | 427                                               |
| 26 November 2018       | 30 November 2018 | 81                                                | 0                                                      | 197                                       | 275                                               |
| 03 December 2018       | 07 December 2018 | 81                                                | 0                                                      | 190                                       | 862                                               |
| 10 December 2018       | 14 December 2018 | 55                                                | 0                                                      | 139                                       | 501                                               |
| 17 December 2018       | 21 December 2018 | 39                                                | 0                                                      | 248                                       | 433                                               |
| 24 December 2018       | 28 December 2018 | 19                                                | 0                                                      | 141                                       | 231                                               |
| 31 December 2018       | 04 January 2019  | 23                                                | 0                                                      | 108                                       | 141                                               |
| 07 January 2019        | 11 January 2019  | 76                                                | 0                                                      | 154                                       | 655                                               |
| 14 January 2019        | 18 January 2019  | 50                                                | 0                                                      | 142                                       | 276                                               |
| 21 January 2019        | 25 January 2019  | 35                                                | 1                                                      | 177                                       | 557                                               |
| 28 January 2019        | 01 February 2019 | 20                                                | 0                                                      | 23                                        | 227                                               |
| 04 February 2019       | 08 February 2019 | 144                                               | 1                                                      | 105                                       | 501                                               |
| 11 February 2019       | 15 February 2019 | 70                                                | 0                                                      | 118                                       | 320                                               |
| 18 February 2019       | 22 February 2019 | 19                                                | 0                                                      | 160                                       | 298                                               |
| 25 February 2019       | 01 March 2019    | 141                                               | 0                                                      | 180                                       | 310                                               |
| 04 March 2019          | 08 March 2019    | 70                                                | 0                                                      | 242                                       | 519                                               |
| 11 March 2019          | 15 March 2019    | 57                                                | 0                                                      | 172                                       | 323                                               |
| 18 March 2019          | 22 March 2019    | 74                                                | 0                                                      | 125                                       | 440                                               |
| 25 March 2019          | 29 March 2019    | 53                                                | 0                                                      | 212                                       | 580                                               |
| 01 April 2019          | 04 April 2019    | 40                                                | 0                                                      | 44                                        | 328                                               |
| 08 April 2019          | 12 April 2019    | 63                                                | 0                                                      | 245                                       | 333                                               |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 08 October 2018        | 12 October 2018  | 19                                                     | 58                                        | 2,139                                             | 0                                                      |
| 15 October 2018        | 19 October 2018  | 4                                                      | 71                                        | 1,231                                             | 0                                                      |
| 22 October 2018        | 26 October 2018  | 2                                                      | 81                                        | 1,709                                             | 0                                                      |
| 29 October 2018        | 02 November 2018 | 9                                                      | 380                                       | 2,832                                             | 0                                                      |
| 05 November 2018       | 09 November 2018 | 6                                                      | 66                                        | 2,447                                             | 0                                                      |
| 12 November 2018       | 16 November 2018 | 6                                                      | 58                                        | 2,279                                             | 0                                                      |
| 19 November 2018       | 23 November 2018 | 5                                                      | 61                                        | 2,553                                             | 2                                                      |
| 26 November 2018       | 30 November 2018 | 6                                                      | 91                                        | 3,011                                             | 1                                                      |
| 03 December 2018       | 07 December 2018 | 23                                                     | 74                                        | 2,870                                             | 0                                                      |
| 10 December 2018       | 14 December 2018 | 10                                                     | 105                                       | 2,428                                             | 0                                                      |
| 17 December 2018       | 21 December 2018 | 6                                                      | 58                                        | 2,464                                             | 0                                                      |
| 24 December 2018       | 28 December 2018 | 3                                                      | 74                                        | 624                                               | 6                                                      |
| 31 December 2018       | 04 January 2019  | 0                                                      | 77                                        | 2,396                                             | 0                                                      |
| 07 January 2019        | 11 January 2019  | 10                                                     | 19                                        | 4,315                                             | 0                                                      |
| 14 January 2019        | 18 January 2019  | 1                                                      | 58                                        | 3,391                                             | 0                                                      |
| 21 January 2019        | 25 January 2019  | 11                                                     | 79                                        | 3,429                                             | 0                                                      |
| 28 January 2019        | 01 February 2019 | 2                                                      | 165                                       | 2,532                                             | 0                                                      |
| 04 February 2019       | 08 February 2019 | 15                                                     | 174                                       | 3,201                                             | 0                                                      |
| 11 February 2019       | 15 February 2019 | 0                                                      | 59                                        | 2,683                                             | 0                                                      |
| 18 February 2019       | 22 February 2019 | 4                                                      | 115                                       | 3,978                                             | 0                                                      |
| 25 February 2019       | 01 March 2019    | 8                                                      | 71                                        | 2,971                                             | 0                                                      |
| 04 March 2019          | 08 March 2019    | 3                                                      | 136                                       | 3,367                                             | 0                                                      |
| 11 March 2019          | 15 March 2019    | 2                                                      | 58                                        | 3,472                                             | 0                                                      |
| 18 March 2019          | 22 March 2019    | 5                                                      | 144                                       | 3,207                                             | 0                                                      |
| 25 March 2019          | 29 March 2019    | 27                                                     | 93                                        | 3,302                                             | 0                                                      |
| 01 April 2019          | 04 April 2019    | 11                                                     | 26                                        | 2,158                                             | 0                                                      |
| 08 April 2019          | 12 April 2019    | 2                                                      | 16                                        | 3,322                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 08 October 2018        | 12 October 2018  | 1,131                                        | 4,718                                                   | 1,254                                                     | 217                                              |
| 15 October 2018        | 19 October 2018  | 1,229                                        | 7,298                                                   | 1,137                                                     | 257                                              |
| 22 October 2018        | 26 October 2018  | 876                                          | 3,401                                                   | 813                                                       | 199                                              |
| 29 October 2018        | 02 November 2018 | 1,936                                        | 6,095                                                   | 983                                                       | 561                                              |
| 05 November 2018       | 09 November 2018 | 1,214                                        | 5,536                                                   | 639                                                       | 248                                              |
| 12 November 2018       | 16 November 2018 | 1,183                                        | 4,673                                                   | 819                                                       | 252                                              |
| 19 November 2018       | 23 November 2018 | 1,347                                        | 6,582                                                   | 542                                                       | 256                                              |
| 26 November 2018       | 30 November 2018 | 1,906                                        | 6,043                                                   | 882                                                       | 346                                              |
| 03 December 2018       | 07 December 2018 | 1,058                                        | 5,424                                                   | 1,133                                                     | 212                                              |
| 10 December 2018       | 14 December 2018 | 1,145                                        | 6,171                                                   | 1,115                                                     | 211                                              |
| 17 December 2018       | 21 December 2018 | 1,234                                        | 5,052                                                   | 845                                                       | 236                                              |
| 24 December 2018       | 28 December 2018 | 888                                          | 2,101                                                   | 300                                                       | 180                                              |
| 31 December 2018       | 04 January 2019  | 946                                          | 4,016                                                   | 741                                                       | 186                                              |
| 07 January 2019        | 11 January 2019  | 1,142                                        | 8,812                                                   | 1,225                                                     | 193                                              |
| 14 January 2019        | 18 January 2019  | 1,008                                        | 5,985                                                   | 1,316                                                     | 169                                              |
| 21 January 2019        | 25 January 2019  | 991                                          | 8,325                                                   | 1,063                                                     | 232                                              |
| 28 January 2019        | 01 February 2019 | 586                                          | 4,965                                                   | 1,175                                                     | 186                                              |
| 04 February 2019       | 08 February 2019 | 899                                          | 7,479                                                   | 2,607                                                     | 245                                              |
| 11 February 2019       | 15 February 2019 | 992                                          | 4,532                                                   | 1,204                                                     | 208                                              |
| 18 February 2019       | 22 February 2019 | 1,071                                        | 4,985                                                   | 1,001                                                     | 239                                              |
| 25 February 2019       | 01 March 2019    | 1,122                                        | 5,471                                                   | 1,288                                                     | 196                                              |
| 04 March 2019          | 08 March 2019    | 1,833                                        | 9,344                                                   | 1,237                                                     | 396                                              |
| 11 March 2019          | 15 March 2019    | 1,240                                        | 6,332                                                   | 1,077                                                     | 261                                              |
| 18 March 2019          | 22 March 2019    | 1,280                                        | 5,836                                                   | 964                                                       | 269                                              |
| 25 March 2019          | 29 March 2019    | 1,577                                        | 6,204                                                   | 1,009                                                     | 311                                              |
| 01 April 2019          | 04 April 2019    | 1,012                                        | 4,759                                                   | 993                                                       | 165                                              |
| 08 April 2019          | 12 April 2019    | 1,616                                        | 6,127                                                   | 1,454                                                     | 296                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 08 October 2018        | 12 October 2018  | 1,805                                                       | 544                                                           | 237                                               | 1,408                                                        |
| 15 October 2018        | 19 October 2018  | 1,928                                                       | 578                                                           | 238                                               | 1,187                                                        |
| 22 October 2018        | 26 October 2018  | 1,502                                                       | 219                                                           | 206                                               | 1,125                                                        |
| 29 October 2018        | 02 November 2018 | 2,711                                                       | 362                                                           | 518                                               | 1,759                                                        |
| 05 November 2018       | 09 November 2018 | 1,960                                                       | 305                                                           | 261                                               | 1,359                                                        |
| 12 November 2018       | 16 November 2018 | 2,036                                                       | 253                                                           | 279                                               | 1,597                                                        |
| 19 November 2018       | 23 November 2018 | 1,842                                                       | 183                                                           | 281                                               | 1,889                                                        |
| 26 November 2018       | 30 November 2018 | 2,319                                                       | 298                                                           | 378                                               | 1,709                                                        |
| 03 December 2018       | 07 December 2018 | 2,029                                                       | 332                                                           | 236                                               | 1,581                                                        |
| 10 December 2018       | 14 December 2018 | 2,352                                                       | 291                                                           | 234                                               | 1,539                                                        |
| 17 December 2018       | 21 December 2018 | 2,184                                                       | 347                                                           | 271                                               | 1,510                                                        |
| 24 December 2018       | 28 December 2018 | 614                                                         | 151                                                           | 200                                               | 621                                                          |
| 31 December 2018       | 04 January 2019  | 2,089                                                       | 353                                                           | 190                                               | 1,305                                                        |
| 07 January 2019        | 11 January 2019  | 3,588                                                       | 563                                                           | 204                                               | 2,896                                                        |
| 14 January 2019        | 18 January 2019  | 3,641                                                       | 441                                                           | 206                                               | 1,946                                                        |
| 21 January 2019        | 25 January 2019  | 4,282                                                       | 349                                                           | 244                                               | 1,975                                                        |
| 28 January 2019        | 01 February 2019 | 2,142                                                       | 479                                                           | 180                                               | 1,555                                                        |
| 04 February 2019       | 08 February 2019 | 2,856                                                       | 895                                                           | 261                                               | 2,057                                                        |
| 11 February 2019       | 15 February 2019 | 1,841                                                       | 397                                                           | 229                                               | 1,445                                                        |
| 18 February 2019       | 22 February 2019 | 3,142                                                       | 370                                                           | 258                                               | 1,744                                                        |
| 25 February 2019       | 01 March 2019    | 2,117                                                       | 529                                                           | 239                                               | 2,141                                                        |
| 04 March 2019          | 08 March 2019    | 3,822                                                       | 647                                                           | 422                                               | 2,844                                                        |
| 11 March 2019          | 15 March 2019    | 2,674                                                       | 323                                                           | 294                                               | 1,939                                                        |
| 18 March 2019          | 22 March 2019    | 2,389                                                       | 481                                                           | 269                                               | 1,605                                                        |
| 25 March 2019          | 29 March 2019    | 1,859                                                       | 462                                                           | 343                                               | 2,397                                                        |
| 01 April 2019          | 04 April 2019    | 1,936                                                       | 442                                                           | 208                                               | 1,999                                                        |
| 08 April 2019          | 12 April 2019    | 2,585                                                       | 679                                                           | 329                                               | 2,203                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 08 October 2018        | 12 October 2018  | 299                                                            | 473                                               | 3,364                                                        | 312                                                            |
| 15 October 2018        | 19 October 2018  | 230                                                            | 565                                               | 3,401                                                        | 270                                                            |
| 22 October 2018        | 26 October 2018  | 189                                                            | 408                                               | 2,872                                                        | 326                                                            |
| 29 October 2018        | 02 November 2018 | 207                                                            | 882                                               | 3,931                                                        | 284                                                            |
| 05 November 2018       | 09 November 2018 | 94                                                             | 525                                               | 3,352                                                        | 169                                                            |
| 12 November 2018       | 16 November 2018 | 175                                                            | 504                                               | 3,022                                                        | 199                                                            |
| 19 November 2018       | 23 November 2018 | 90                                                             | 561                                               | 3,798                                                        | 237                                                            |
| 26 November 2018       | 30 November 2018 | 148                                                            | 732                                               | 3,338                                                        | 241                                                            |
| 03 December 2018       | 07 December 2018 | 192                                                            | 446                                               | 3,392                                                        | 354                                                            |
| 10 December 2018       | 14 December 2018 | 195                                                            | 497                                               | 3,610                                                        | 381                                                            |
| 17 December 2018       | 21 December 2018 | 132                                                            | 538                                               | 3,109                                                        | 263                                                            |
| 24 December 2018       | 28 December 2018 | 65                                                             | 364                                               | 1,495                                                        | 93                                                             |
| 31 December 2018       | 04 January 2019  | 75                                                             | 392                                               | 2,383                                                        | 167                                                            |
| 07 January 2019        | 11 January 2019  | 181                                                            | 390                                               | 5,775                                                        | 311                                                            |
| 14 January 2019        | 18 January 2019  | 203                                                            | 409                                               | 3,347                                                        | 462                                                            |
| 21 January 2019        | 25 January 2019  | 203                                                            | 459                                               | 4,449                                                        | 291                                                            |
| 28 January 2019        | 01 February 2019 | 194                                                            | 252                                               | 3,142                                                        | 342                                                            |
| 04 February 2019       | 08 February 2019 | 510                                                            | 376                                               | 4,399                                                        | 950                                                            |
| 11 February 2019       | 15 February 2019 | 245                                                            | 415                                               | 3,324                                                        | 383                                                            |
| 18 February 2019       | 22 February 2019 | 161                                                            | 491                                               | 3,904                                                        | 300                                                            |
| 25 February 2019       | 01 March 2019    | 244                                                            | 460                                               | 3,891                                                        | 412                                                            |
| 04 March 2019          | 08 March 2019    | 182                                                            | 708                                               | 5,048                                                        | 404                                                            |
| 11 March 2019          | 15 March 2019    | 140                                                            | 533                                               | 4,539                                                        | 333                                                            |
| 18 March 2019          | 22 March 2019    | 115                                                            | 608                                               | 3,369                                                        | 224                                                            |
| 25 March 2019          | 29 March 2019    | 171                                                            | 662                                               | 4,656                                                        | 215                                                            |
| 01 April 2019          | 04 April 2019    | 107                                                            | 406                                               | 3,747                                                        | 246                                                            |
| 08 April 2019          | 12 April 2019    | 202                                                            | 671                                               | 4,145                                                        | 372                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 08 October 2018        | 12 October 2018  | 453                                                | 2,786                                                         | 173                                                             | 235                                                    |
| 15 October 2018        | 19 October 2018  | 469                                                | 3,402                                                         | 117                                                             | 224                                                    |
| 22 October 2018        | 26 October 2018  | 372                                                | 2,370                                                         | 126                                                             | 169                                                    |
| 29 October 2018        | 02 November 2018 | 856                                                | 3,497                                                         | 185                                                             | 426                                                    |
| 05 November 2018       | 09 November 2018 | 505                                                | 3,293                                                         | 112                                                             | 267                                                    |
| 12 November 2018       | 16 November 2018 | 501                                                | 2,519                                                         | 214                                                             | 253                                                    |
| 19 November 2018       | 23 November 2018 | 550                                                | 3,605                                                         | 154                                                             | 288                                                    |
| 26 November 2018       | 30 November 2018 | 787                                                | 2,990                                                         | 239                                                             | 436                                                    |
| 03 December 2018       | 07 December 2018 | 433                                                | 3,327                                                         | 294                                                             | 272                                                    |
| 10 December 2018       | 14 December 2018 | 447                                                | 3,979                                                         | 300                                                             | 243                                                    |
| 17 December 2018       | 21 December 2018 | 496                                                | 2,968                                                         | 152                                                             | 269                                                    |
| 24 December 2018       | 28 December 2018 | 358                                                | 845                                                           | 25                                                              | 188                                                    |
| 31 December 2018       | 04 January 2019  | 376                                                | 2,690                                                         | 152                                                             | 194                                                    |
| 07 January 2019        | 11 January 2019  | 441                                                | 5,437                                                         | 237                                                             | 223                                                    |
| 14 January 2019        | 18 January 2019  | 400                                                | 4,244                                                         | 245                                                             | 184                                                    |
| 21 January 2019        | 25 January 2019  | 408                                                | 4,272                                                         | 228                                                             | 233                                                    |
| 28 January 2019        | 01 February 2019 | 243                                                | 3,243                                                         | 212                                                             | 103                                                    |
| 04 February 2019       | 08 February 2019 | 387                                                | 4,454                                                         | 358                                                             | 169                                                    |
| 11 February 2019       | 15 February 2019 | 430                                                | 2,936                                                         | 204                                                             | 230                                                    |
| 18 February 2019       | 22 February 2019 | 472                                                | 3,121                                                         | 219                                                             | 280                                                    |
| 25 February 2019       | 01 March 2019    | 457                                                | 4,035                                                         | 174                                                             | 228                                                    |
| 04 March 2019          | 08 March 2019    | 758                                                | 5,942                                                         | 161                                                             | 366                                                    |
| 11 March 2019          | 15 March 2019    | 526                                                | 4,657                                                         | 366                                                             | 262                                                    |
| 18 March 2019          | 22 March 2019    | 536                                                | 3,552                                                         | 161                                                             | 267                                                    |
| 25 March 2019          | 29 March 2019    | 692                                                | 4,509                                                         | 215                                                             | 323                                                    |
| 01 April 2019          | 04 April 2019    | 393                                                | 3,716                                                         | 236                                                             | 189                                                    |
| 08 April 2019          | 12 April 2019    | 665                                                | 4,351                                                         | 205                                                             | 327                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 08 October 2018        | 12 October 2018  | 931                                                            | 7                                                                | 142                                                    | 141                                                            |
| 15 October 2018        | 19 October 2018  | 769                                                            | 4                                                                | 148                                                    | 201                                                            |
| 22 October 2018        | 26 October 2018  | 671                                                            | 6                                                                | 113                                                    | 148                                                            |
| 29 October 2018        | 02 November 2018 | 970                                                            | 9                                                                | 291                                                    | 269                                                            |
| 05 November 2018       | 09 November 2018 | 922                                                            | 6                                                                | 178                                                    | 164                                                            |
| 12 November 2018       | 16 November 2018 | 771                                                            | 8                                                                | 166                                                    | 171                                                            |
| 19 November 2018       | 23 November 2018 | 867                                                            | 4                                                                | 179                                                    | 196                                                            |
| 26 November 2018       | 30 November 2018 | 917                                                            | 18                                                               | 245                                                    | 226                                                            |
| 03 December 2018       | 07 December 2018 | 1,586                                                          | 6                                                                | 172                                                    | 274                                                            |
| 10 December 2018       | 14 December 2018 | 1,209                                                          | 6                                                                | 141                                                    | 164                                                            |
| 17 December 2018       | 21 December 2018 | 1,045                                                          | 10                                                               | 180                                                    | 263                                                            |
| 24 December 2018       | 28 December 2018 | 404                                                            | 2                                                                | 121                                                    | 98                                                             |
| 31 December 2018       | 04 January 2019  | 619                                                            | 6                                                                | 118                                                    | 106                                                            |
| 07 January 2019        | 11 January 2019  | 1,117                                                          | 4                                                                | 115                                                    | 209                                                            |
| 14 January 2019        | 18 January 2019  | 1,052                                                          | 12                                                               | 114                                                    | 145                                                            |
| 21 January 2019        | 25 January 2019  | 923                                                            | 6                                                                | 155                                                    | 183                                                            |
| 28 January 2019        | 01 February 2019 | 799                                                            | 6                                                                | 61                                                     | 85                                                             |
| 04 February 2019       | 08 February 2019 | 1,322                                                          | 8                                                                | 133                                                    | 205                                                            |
| 11 February 2019       | 15 February 2019 | 1,014                                                          | 6                                                                | 146                                                    | 182                                                            |
| 18 February 2019       | 22 February 2019 | 1,394                                                          | 7                                                                | 147                                                    | 181                                                            |
| 25 February 2019       | 01 March 2019    | 1,079                                                          | 6                                                                | 138                                                    | 163                                                            |
| 04 March 2019          | 08 March 2019    | 1,666                                                          | 8                                                                | 223                                                    | 263                                                            |
| 11 March 2019          | 15 March 2019    | 1,425                                                          | 9                                                                | 154                                                    | 194                                                            |
| 18 March 2019          | 22 March 2019    | 1,258                                                          | 6                                                                | 165                                                    | 201                                                            |
| 25 March 2019          | 29 March 2019    | 1,620                                                          | 11                                                               | 197                                                    | 261                                                            |
| 01 April 2019          | 04 April 2019    | 1,051                                                          | 2                                                                | 101                                                    | 168                                                            |
| 08 April 2019          | 12 April 2019    | 1,034                                                          | 10                                                               | 203                                                    | 264                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 08 October 2018        | 12 October 2018  | 4                                                                | 376                                              | 591                                                         | 5                                                             |
| 15 October 2018        | 19 October 2018  | 4                                                                | 378                                              | 556                                                         | 0                                                             |
| 22 October 2018        | 26 October 2018  | 6                                                                | 285                                              | 513                                                         | 0                                                             |
| 29 October 2018        | 02 November 2018 | 2                                                                | 755                                              | 877                                                         | 0                                                             |
| 05 November 2018       | 09 November 2018 | 4                                                                | 440                                              | 689                                                         | 1                                                             |
| 12 November 2018       | 16 November 2018 | 6                                                                | 423                                              | 598                                                         | 3                                                             |
| 19 November 2018       | 23 November 2018 | 4                                                                | 417                                              | 611                                                         | 0                                                             |
| 26 November 2018       | 30 November 2018 | 4                                                                | 572                                              | 623                                                         | 0                                                             |
| 03 December 2018       | 07 December 2018 | 6                                                                | 419                                              | 832                                                         | 0                                                             |
| 10 December 2018       | 14 December 2018 | 6                                                                | 350                                              | 614                                                         | 0                                                             |
| 17 December 2018       | 21 December 2018 | 10                                                               | 449                                              | 725                                                         | 0                                                             |
| 24 December 2018       | 28 December 2018 | 2                                                                | 302                                              | 356                                                         | 0                                                             |
| 31 December 2018       | 04 January 2019  | 4                                                                | 309                                              | 502                                                         | 0                                                             |
| 07 January 2019        | 11 January 2019  | 4                                                                | 365                                              | 594                                                         | 0                                                             |
| 14 January 2019        | 18 January 2019  | 10                                                               | 300                                              | 422                                                         | 0                                                             |
| 21 January 2019        | 25 January 2019  | 10                                                               | 352                                              | 490                                                         | 4                                                             |
| 28 January 2019        | 01 February 2019 | 6                                                                | 150                                              | 336                                                         | 0                                                             |
| 04 February 2019       | 08 February 2019 | 6                                                                | 252                                              | 539                                                         | 0                                                             |
| 11 February 2019       | 15 February 2019 | 6                                                                | 358                                              | 462                                                         | 0                                                             |
| 18 February 2019       | 22 February 2019 | 4                                                                | 363                                              | 512                                                         | 0                                                             |
| 25 February 2019       | 01 March 2019    | 6                                                                | 330                                              | 554                                                         | 2                                                             |
| 04 March 2019          | 08 March 2019    | 9                                                                | 532                                              | 685                                                         | 11                                                            |
| 11 March 2019          | 15 March 2019    | 8                                                                | 369                                              | 590                                                         | 0                                                             |
| 18 March 2019          | 22 March 2019    | 6                                                                | 356                                              | 473                                                         | 0                                                             |
| 25 March 2019          | 29 March 2019    | 14                                                               | 480                                              | 729                                                         | 1                                                             |
| 01 April 2019          | 04 April 2019    | 3                                                                | 270                                              | 460                                                         | 0                                                             |
| 08 April 2019          | 12 April 2019    | 10                                                               | 508                                              | 592                                                         | 0                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$m)         |                                         |                                                 |                                                   |
|------------------------|-------------------|------------------------------------|-----------------------------------------|-------------------------------------------------|---------------------------------------------------|
| For The Period         |                   | Asset Class Total                  | By Product                              |                                                 |                                                   |
| From                   | To                | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Basis Swap | New Trade Turnover (US\$m) / Floating vs. Fixed | New Trade Turnover (US\$m) / Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 2,699,831.03                       | 727,552.42                              | 977,713.81                                      | 994,564.80                                        |
| 23 April 2019          | 26 April 2019     | 1,727,413.63                       | 548,715.20                              | 905,655.23                                      | 273,043.20                                        |
| 29 April 2019          | 03 May 2019       | 1,470,313.59                       | 351,271.97                              | 774,532.54                                      | 344,509.07                                        |
| 06 May 2019            | 10 May 2019       | 2,903,465.52                       | 1,010,984.78                            | 1,283,089.09                                    | 609,391.64                                        |
| 14 May 2019            | 17 May 2019       | 2,430,921.61                       | 653,469.04                              | 1,054,392.69                                    | 723,059.88                                        |
| 20 May 2019            | 24 May 2019       | 2,599,213.72                       | 630,830.44                              | 1,054,642.63                                    | 913,740.65                                        |
| 27 May 2019            | 31 May 2019       | 2,105,979.26                       | 695,405.51                              | 1,108,306.28                                    | 302,267.47                                        |
| 03 June 2019           | 06 June 2019      | 2,435,796.69                       | 975,751.22                              | 1,197,050.52                                    | 262,994.95                                        |
| 10 June 2019           | 14 June 2019      | 3,039,444.30                       | 880,706.21                              | 1,544,576.55                                    | 614,161.54                                        |
| 17 June 2019           | 21 June 2019      | 2,508,502.71                       | 546,046.82                              | 1,260,423.21                                    | 702,032.68                                        |
| 24 June 2019           | 28 June 2019      | 2,438,380.48                       | 618,347.43                              | 1,402,007.87                                    | 418,025.17                                        |
| 02 July 2019           | 05 July 2019      | 1,861,716.94                       | 552,635.55                              | 981,422.25                                      | 327,659.15                                        |
| 08 July 2019           | 12 July 2019      | 1,735,648.51                       | 427,075.49                              | 976,404.09                                      | 332,168.93                                        |
| 15 July 2019           | 19 July 2019      | 1,714,435.77                       | 467,599.00                              | 832,106.44                                      | 414,730.33                                        |
| 22 July 2019           | 26 July 2019      | 2,327,376.09                       | 666,472.24                              | 1,322,592.67                                    | 338,311.18                                        |
| 29 July 2019           | 02 August 2019    | 2,279,584.09                       | 1,016,891.09                            | 1,118,764.20                                    | 143,928.80                                        |
| 05 August 2019         | 09 August 2019    | 4,146,431.51                       | 1,574,625.74                            | 1,697,663.16                                    | 874,142.61                                        |
| 12 August 2019         | 16 August 2019    | 2,027,335.33                       | 724,113.94                              | 1,149,934.28                                    | 153,287.11                                        |
| 19 August 2019         | 23 August 2019    | 1,482,493.05                       | 399,666.91                              | 933,730.14                                      | 149,096.00                                        |
| 26 August 2019         | 30 August 2019    | 2,178,896.33                       | 754,535.80                              | 1,211,902.20                                    | 212,458.34                                        |
| 02 September 2019      | 06 September 2019 | 3,224,509.10                       | 550,073.86                              | 2,309,436.86                                    | 364,998.37                                        |
| 09 September 2019      | 13 September 2019 | 2,385,837.06                       | 464,586.18                              | 1,515,087.15                                    | 406,163.72                                        |
| 16 September 2019      | 20 September 2019 | 2,073,404.34                       | 396,793.85                              | 1,236,256.37                                    | 440,354.12                                        |
| 23 September 2019      | 27 September 2019 | 2,930,263.93                       | 719,147.09                              | 1,605,838.00                                    | 605,278.84                                        |
| 30 September 2019      | 04 October 2019   | 1,849,256.98                       | 491,236.78                              | 838,903.27                                      | 519,116.92                                        |
| 08 October 2019        | 11 October 2019   | 1,237,628.82                       | 281,189.85                              | 654,267.03                                      | 302,171.95                                        |
| 14 October 2019        | 18 October 2019   | 1,777,180.54                       | 416,437.40                              | 1,088,896.73                                    | 271,846.41                                        |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 15 April 2019          | 18 April 2019     | 11,873.66                                                         | 385,621.22                                                                | 506,479.38                                                                     | 715,678.76                                                            |
| 23 April 2019          | 26 April 2019     | 9,242.15                                                          | 318,794.88                                                                | 180,431.31                                                                     | 539,473.05                                                            |
| 29 April 2019          | 03 May 2019       | 31,156.88                                                         | 333,370.86                                                                | 199,066.18                                                                     | 320,115.10                                                            |
| 06 May 2019            | 10 May 2019       | 16,134.24                                                         | 427,632.95                                                                | 412,613.82                                                                     | 994,850.54                                                            |
| 14 May 2019            | 17 May 2019       | 9,762.87                                                          | 397,617.63                                                                | 444,433.26                                                                     | 643,706.17                                                            |
| 20 May 2019            | 24 May 2019       | 8,677.77                                                          | 415,480.14                                                                | 546,295.96                                                                     | 622,152.68                                                            |
| 27 May 2019            | 31 May 2019       | 20,676.53                                                         | 469,530.23                                                                | 210,027.30                                                                     | 674,728.98                                                            |
| 03 June 2019           | 06 June 2019      | 44,348.26                                                         | 470,027.88                                                                | 136,886.96                                                                     | 931,402.96                                                            |
| 10 June 2019           | 14 June 2019      | 24,155.40                                                         | 710,079.86                                                                | 409,789.13                                                                     | 856,550.81                                                            |
| 17 June 2019           | 21 June 2019      | 42,946.06                                                         | 617,297.62                                                                | 444,280.47                                                                     | 503,100.76                                                            |
| 24 June 2019           | 28 June 2019      | 51,798.08                                                         | 760,217.90                                                                | 286,794.19                                                                     | 566,549.36                                                            |
| 02 July 2019           | 05 July 2019      | 29,140.28                                                         | 375,566.99                                                                | 192,851.32                                                                     | 523,495.27                                                            |
| 08 July 2019           | 12 July 2019      | 23,879.84                                                         | 497,285.72                                                                | 245,653.30                                                                     | 403,195.65                                                            |
| 15 July 2019           | 19 July 2019      | 18,153.88                                                         | 379,550.50                                                                | 297,643.78                                                                     | 449,445.12                                                            |
| 22 July 2019           | 26 July 2019      | 9,915.44                                                          | 647,312.93                                                                | 235,963.35                                                                     | 656,556.81                                                            |
| 29 July 2019           | 02 August 2019    | 13,744.99                                                         | 505,192.75                                                                | 96,021.57                                                                      | 1,003,146.10                                                          |
| 05 August 2019         | 09 August 2019    | 95,098.41                                                         | 915,672.72                                                                | 656,485.16                                                                     | 1,479,527.33                                                          |
| 12 August 2019         | 16 August 2019    | 10,433.96                                                         | 355,524.65                                                                | 70,309.29                                                                      | 713,679.97                                                            |
| 19 August 2019         | 23 August 2019    | 19,897.19                                                         | 478,621.99                                                                | 82,267.82                                                                      | 379,769.72                                                            |
| 26 August 2019         | 30 August 2019    | 19,253.03                                                         | 487,242.05                                                                | 136,763.54                                                                     | 735,282.77                                                            |
| 02 September 2019      | 06 September 2019 | 34,869.31                                                         | 1,674,892.41                                                              | 220,930.24                                                                     | 515,204.55                                                            |
| 09 September 2019      | 13 September 2019 | 62,613.82                                                         | 776,212.21                                                                | 245,948.27                                                                     | 401,972.35                                                            |
| 16 September 2019      | 20 September 2019 | 29,583.10                                                         | 740,371.83                                                                | 246,365.99                                                                     | 367,210.76                                                            |
| 23 September 2019      | 27 September 2019 | 40,822.74                                                         | 859,721.27                                                                | 382,077.89                                                                     | 678,324.35                                                            |
| 30 September 2019      | 04 October 2019   | 9,149.11                                                          | 379,750.00                                                                | 301,958.82                                                                     | 482,087.67                                                            |
| 08 October 2019        | 11 October 2019   | 15,511.59                                                         | 267,699.43                                                                | 142,103.30                                                                     | 265,678.26                                                            |
| 14 October 2019        | 18 October 2019   | 14,340.80                                                         | 651,588.21                                                                | 169,722.52                                                                     | 402,096.60                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 15 April 2019          | 18 April 2019     | 592,092.58                                                                       | 488,085.42                                                                         | 49,177.61                                           | 107,761.17                                                  |
| 23 April 2019          | 26 April 2019     | 586,860.36                                                                       | 92,611.89                                                                          | 59,556.84                                           | 109,915.61                                                  |
| 29 April 2019          | 03 May 2019       | 441,161.68                                                                       | 145,442.89                                                                         | 42,445.55                                           | 84,920.48                                                   |
| 06 May 2019            | 10 May 2019       | 855,456.14                                                                       | 196,777.82                                                                         | 32,050.81                                           | 122,229.68                                                  |
| 14 May 2019            | 17 May 2019       | 656,775.06                                                                       | 278,626.62                                                                         | 37,574.08                                           | 123,786.40                                                  |
| 20 May 2019            | 24 May 2019       | 639,162.49                                                                       | 367,444.69                                                                         | 35,668.62                                           | 97,661.05                                                   |
| 27 May 2019            | 31 May 2019       | 638,776.05                                                                       | 92,240.17                                                                          | 37,065.42                                           | 114,119.54                                                  |
| 03 June 2019           | 06 June 2019      | 727,022.63                                                                       | 126,108.00                                                                         | 55,235.60                                           | 183,431.97                                                  |
| 10 June 2019           | 14 June 2019      | 834,496.69                                                                       | 204,372.41                                                                         | 88,352.05                                           | 178,449.76                                                  |
| 17 June 2019           | 21 June 2019      | 643,125.59                                                                       | 257,752.20                                                                         | 54,731.34                                           | 171,820.79                                                  |
| 24 June 2019           | 28 June 2019      | 641,789.98                                                                       | 131,230.98                                                                         | 44,185.90                                           | 149,314.42                                                  |
| 02 July 2019           | 05 July 2019      | 605,855.26                                                                       | 134,807.82                                                                         | 42,321.99                                           | 122,800.51                                                  |
| 08 July 2019           | 12 July 2019      | 479,118.37                                                                       | 86,515.63                                                                          | 51,075.16                                           | 134,697.38                                                  |
| 15 July 2019           | 19 July 2019      | 452,555.94                                                                       | 117,086.55                                                                         | 65,728.72                                           | 96,217.43                                                   |
| 22 July 2019           | 26 July 2019      | 675,279.73                                                                       | 102,347.83                                                                         | 73,083.78                                           | 183,506.37                                                  |
| 29 July 2019           | 02 August 2019    | 613,571.45                                                                       | 47,907.23                                                                          | 73,144.47                                           | 172,273.98                                                  |
| 05 August 2019         | 09 August 2019    | 781,990.44                                                                       | 217,657.45                                                                         | 61,307.66                                           | 151,337.63                                                  |
| 12 August 2019         | 16 August 2019    | 794,409.63                                                                       | 82,977.82                                                                          | 112,294.94                                          | 191,202.42                                                  |
| 19 August 2019         | 23 August 2019    | 455,108.14                                                                       | 66,828.18                                                                          | 58,315.89                                           | 173,136.25                                                  |
| 26 August 2019         | 30 August 2019    | 724,660.15                                                                       | 75,694.80                                                                          | 76,927.24                                           | 179,084.67                                                  |
| 02 September 2019      | 06 September 2019 | 634,544.45                                                                       | 144,068.14                                                                         | 54,841.61                                           | 1,056,292.55                                                |
| 09 September 2019      | 13 September 2019 | 738,874.94                                                                       | 160,215.46                                                                         | 67,004.66                                           | 122,727.16                                                  |
| 16 September 2019      | 20 September 2019 | 495,884.54                                                                       | 193,988.13                                                                         | 92,396.99                                           | 314,898.66                                                  |
| 23 September 2019      | 27 September 2019 | 746,116.73                                                                       | 223,200.95                                                                         | 95,233.77                                           | 219,310.25                                                  |
| 30 September 2019      | 04 October 2019   | 459,153.28                                                                       | 217,158.11                                                                         | 54,694.27                                           | 92,888.35                                                   |
| 08 October 2019        | 11 October 2019   | 386,567.60                                                                       | 160,068.65                                                                         | 40,950.77                                           | 85,029.27                                                   |
| 14 October 2019        | 18 October 2019   | 437,308.53                                                                       | 102,123.89                                                                         | 63,038.55                                           | 108,475.88                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 29,073.20                                                     | 0.00                                                | 108,064.56                                                  | 0.00                                                          |
| 23 April 2019          | 26 April 2019     | 6,297.16                                                      | 0.00                                                | 86,487.06                                                   | 0.00                                                          |
| 29 April 2019          | 03 May 2019       | 4,086.20                                                      | 0.00                                                | 79,183.66                                                   | 0.00                                                          |
| 06 May 2019            | 10 May 2019       | 24,931.40                                                     | 0.00                                                | 121,030.68                                                  | 0.00                                                          |
| 14 May 2019            | 17 May 2019       | 17,417.30                                                     | 0.00                                                | 106,742.26                                                  | 0.00                                                          |
| 20 May 2019            | 24 May 2019       | 6,784.70                                                      | 0.00                                                | 76,484.27                                                   | 0.00                                                          |
| 27 May 2019            | 31 May 2019       | 20,674.75                                                     | 0.00                                                | 118,835.59                                                  | 0.00                                                          |
| 03 June 2019           | 06 June 2019      | 20,277.39                                                     | 0.00                                                | 97,704.99                                                   | 0.00                                                          |
| 10 June 2019           | 14 June 2019      | 19,063.14                                                     | 0.00                                                | 77,775.45                                                   | 0.00                                                          |
| 17 June 2019           | 21 June 2019      | 50,794.29                                                     | 0.00                                                | 91,041.11                                                   | 0.00                                                          |
| 24 June 2019           | 28 June 2019      | 14,101.46                                                     | 0.00                                                | 76,034.37                                                   | 0.00                                                          |
| 02 July 2019           | 05 July 2019      | 20,340.60                                                     | 0.00                                                | 104,529.60                                                  | 0.00                                                          |
| 08 July 2019           | 12 July 2019      | 56,081.05                                                     | 0.00                                                | 76,985.67                                                   | 0.00                                                          |
| 15 July 2019           | 19 July 2019      | 33,454.00                                                     | 0.00                                                | 86,606.47                                                   | 0.00                                                          |
| 22 July 2019           | 26 July 2019      | 29,616.29                                                     | 0.00                                                | 68,391.61                                                   | 0.00                                                          |
| 29 July 2019           | 02 August 2019    | 50,023.75                                                     | 0.00                                                | 70,234.56                                                   | 0.00                                                          |
| 05 August 2019         | 09 August 2019    | 23,403.90                                                     | 0.00                                                | 63,171.63                                                   | 0.00                                                          |
| 12 August 2019         | 16 August 2019    | 14,033.56                                                     | 0.00                                                | 53,047.86                                                   | 0.00                                                          |
| 19 August 2019         | 23 August 2019    | 11,712.60                                                     | 0.00                                                | 52,893.28                                                   | 0.00                                                          |
| 26 August 2019         | 30 August 2019    | 17,798.77                                                     | 0.00                                                | 90,284.10                                                   | 0.00                                                          |
| 02 September 2019      | 06 September 2019 | 17,197.53                                                     | 0.00                                                | 70,394.82                                                   | 0.00                                                          |
| 09 September 2019      | 13 September 2019 | 65,888.21                                                     | 13.22                                               | 237,342.58                                                  | 0.00                                                          |
| 16 September 2019      | 20 September 2019 | 59,591.65                                                     | 0.00                                                | 67,650.39                                                   | 0.00                                                          |
| 23 September 2019      | 27 September 2019 | 35,611.74                                                     | 0.00                                                | 59,500.50                                                   | 0.00                                                          |
| 30 September 2019      | 04 October 2019   | 24,324.23                                                     | 0.00                                                | 7,008.07                                                    | 0.00                                                          |
| 08 October 2019        | 11 October 2019   | 26,660.75                                                     | 0.00                                                | 51,059.49                                                   | 0.00                                                          |
| 14 October 2019        | 18 October 2019   | 14,607.05                                                     | 0.00                                                | 41,078.80                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 15 April 2019          | 18 April 2019     | 5,785.83                                            | 4,803.21                                                    | 6,951.96                                                      | 0.00                                                |
| 23 April 2019          | 26 April 2019     | 23,697.94                                           | 10,797.88                                                   | 3,346.72                                                      | 1,937.74                                            |
| 29 April 2019          | 03 May 2019       | 14,764.24                                           | 8,146.42                                                    | 310.17                                                        | 2,025.92                                            |
| 06 May 2019            | 10 May 2019       | 13,768.77                                           | 8,150.90                                                    | 470.06                                                        | 2,006.37                                            |
| 14 May 2019            | 17 May 2019       | 18,852.08                                           | 13,549.82                                                   | 2,321.64                                                      | 1,978.40                                            |
| 20 May 2019            | 24 May 2019       | 15,939.97                                           | 10,421.01                                                   | 2,303.21                                                      | 1,815.46                                            |
| 27 May 2019            | 31 May 2019       | 15,586.83                                           | 11,686.72                                                   | 2,343.48                                                      | 1,754.41                                            |
| 03 June 2019           | 06 June 2019      | 7,626.64                                            | 8,892.13                                                    | 566.92                                                        | 1,344.53                                            |
| 10 June 2019           | 14 June 2019      | 22,823.34                                           | 12,746.38                                                   | 406.61                                                        | 2,337.84                                            |
| 17 June 2019           | 21 June 2019      | 18,693.77                                           | 14,328.28                                                   | 25,368.92                                                     | 933.06                                              |
| 24 June 2019           | 28 June 2019      | 11,959.18                                           | 9,736.50                                                    | 2,539.22                                                      | 946.55                                              |
| 02 July 2019           | 05 July 2019      | 13,093.93                                           | 9,477.46                                                    | 3,837.47                                                      | 2,633.55                                            |
| 08 July 2019           | 12 July 2019      | 22,568.25                                           | 15,075.47                                                   | 11,046.46                                                     | 1,466.41                                            |
| 15 July 2019           | 19 July 2019      | 19,794.84                                           | 14,319.60                                                   | 7,484.69                                                      | 687.09                                              |
| 22 July 2019           | 26 July 2019      | 26,907.88                                           | 16,446.99                                                   | 445.63                                                        | 1,331.86                                            |
| 29 July 2019           | 02 August 2019    | 14,645.33                                           | 10,617.64                                                   | 1,115.70                                                      | 613.20                                              |
| 05 August 2019         | 09 August 2019    | 16,154.93                                           | 14,547.57                                                   | 86.25                                                         | 2,144.36                                            |
| 12 August 2019         | 16 August 2019    | 32,464.85                                           | 18,854.70                                                   | 2,353.98                                                      | 2,380.64                                            |
| 19 August 2019         | 23 August 2019    | 11,711.43                                           | 8,737.37                                                    | 3,439.59                                                      | 569.45                                              |
| 26 August 2019         | 30 August 2019    | 23,104.96                                           | 16,407.18                                                   | 3,579.36                                                      | 1,050.62                                            |
| 02 September 2019      | 06 September 2019 | 34,494.54                                           | 19,288.49                                                   | 8,813.32                                                      | 1,004.59                                            |
| 09 September 2019      | 13 September 2019 | 20,375.14                                           | 15,662.30                                                   | 11,272.47                                                     | 1,323.23                                            |
| 16 September 2019      | 20 September 2019 | 21,303.69                                           | 17,582.41                                                   | 17,177.26                                                     | 1,363.72                                            |
| 23 September 2019      | 27 September 2019 | 31,693.39                                           | 23,455.59                                                   | 6,053.58                                                      | 1,361.06                                            |
| 30 September 2019      | 04 October 2019   | 16,079.16                                           | 12,188.35                                                   | 4,144.27                                                      | 885.75                                              |
| 08 October 2019        | 11 October 2019   | 13,927.54                                           | 10,055.34                                                   | 2,752.09                                                      | 796.31                                              |
| 14 October 2019        | 18 October 2019   | 15,095.07                                           | 10,434.74                                                   | 1,899.54                                                      | 839.82                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                              |                                                                |                                                      |                                                              |
|------------------------|-------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   |                                                              |                                                                |                                                      |                                                              |
| From                   | To                | New Trade Turnover<br>(US\$mn) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / JPY / Floating<br>vs. Fixed |
| 15 April 2019          | 18 April 2019     | 484.57                                                       | 0.00                                                           | 11,075.75                                            | 38,235.82                                                    |
| 23 April 2019          | 26 April 2019     | 2,447.66                                                     | 0.00                                                           | 19,440.13                                            | 24,063.70                                                    |
| 29 April 2019          | 03 May 2019       | 2,170.45                                                     | 0.00                                                           | 10,181.70                                            | 6,313.73                                                     |
| 06 May 2019            | 10 May 2019       | 2,252.64                                                     | 0.00                                                           | 12,011.85                                            | 20,001.44                                                    |
| 14 May 2019            | 17 May 2019       | 1,925.64                                                     | 0.00                                                           | 13,262.66                                            | 22,344.81                                                    |
| 20 May 2019            | 24 May 2019       | 2,202.87                                                     | 2,532.61                                                       | 10,914.75                                            | 17,343.88                                                    |
| 27 May 2019            | 31 May 2019       | 2,781.96                                                     | 0.00                                                           | 12,232.04                                            | 41,074.70                                                    |
| 03 June 2019           | 06 June 2019      | 3,305.26                                                     | 0.00                                                           | 21,331.22                                            | 62,956.79                                                    |
| 10 June 2019           | 14 June 2019      | 4,476.02                                                     | 0.00                                                           | 24,938.76                                            | 109,897.27                                                   |
| 17 June 2019           | 21 June 2019      | 1,759.29                                                     | 0.00                                                           | 21,492.44                                            | 45,915.37                                                    |
| 24 June 2019           | 28 June 2019      | 2,763.92                                                     | 0.00                                                           | 17,211.01                                            | 25,783.04                                                    |
| 02 July 2019           | 05 July 2019      | 5,034.29                                                     | 0.00                                                           | 13,241.45                                            | 25,188.27                                                    |
| 08 July 2019           | 12 July 2019      | 2,741.47                                                     | 0.00                                                           | 14,995.11                                            | 43,128.96                                                    |
| 15 July 2019           | 19 July 2019      | 1,619.92                                                     | 0.00                                                           | 13,618.48                                            | 18,219.84                                                    |
| 22 July 2019           | 26 July 2019      | 2,958.64                                                     | 0.00                                                           | 8,014.30                                             | 48,979.54                                                    |
| 29 July 2019           | 02 August 2019    | 3,071.29                                                     | 0.00                                                           | 8,480.03                                             | 61,202.66                                                    |
| 05 August 2019         | 09 August 2019    | 4,896.50                                                     | 0.00                                                           | 11,245.55                                            | 66,256.10                                                    |
| 12 August 2019         | 16 August 2019    | 3,506.77                                                     | 0.00                                                           | 15,725.94                                            | 41,420.88                                                    |
| 19 August 2019         | 23 August 2019    | 2,572.49                                                     | 0.00                                                           | 9,501.80                                             | 42,354.23                                                    |
| 26 August 2019         | 30 August 2019    | 4,185.28                                                     | 0.00                                                           | 7,498.49                                             | 83,532.49                                                    |
| 02 September 2019      | 06 September 2019 | 2,821.33                                                     | 0.00                                                           | 18,590.58                                            | 53,475.66                                                    |
| 09 September 2019      | 13 September 2019 | 1,929.58                                                     | 0.00                                                           | 50,187.14                                            | 36,590.78                                                    |
| 16 September 2019      | 20 September 2019 | 2,073.37                                                     | 0.00                                                           | 19,199.83                                            | 44,105.53                                                    |
| 23 September 2019      | 27 September 2019 | 3,851.30                                                     | 0.00                                                           | 26,840.38                                            | 134,725.62                                                   |
| 30 September 2019      | 04 October 2019   | 1,852.87                                                     | 0.00                                                           | 18,677.75                                            | 64,638.20                                                    |
| 08 October 2019        | 11 October 2019   | 1,125.80                                                     | 0.00                                                           | 15,524.70                                            | 24,612.46                                                    |
| 14 October 2019        | 18 October 2019   | 837.52                                                       | 0.00                                                           | 27,410.29                                            | 260,411.71                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 7,458.40                                                      | 701.49                                              | 132,772.57                                                  | 0.00                                                          |
| 23 April 2019          | 26 April 2019     | 0.00                                                          | 969.12                                              | 103,315.73                                                  | 0.00                                                          |
| 29 April 2019          | 03 May 2019       | 0.00                                                          | 5,944.96                                            | 111,607.68                                                  | 0.00                                                          |
| 06 May 2019            | 10 May 2019       | 18.17                                                         | 10,455.11                                           | 172,511.00                                                  | 0.00                                                          |
| 14 May 2019            | 17 May 2019       | 585.82                                                        | 2,265.20                                            | 105,132.40                                                  | 0.00                                                          |
| 20 May 2019            | 24 May 2019       | 0.00                                                          | 2,248.80                                            | 175,472.27                                                  | 0.00                                                          |
| 27 May 2019            | 31 May 2019       | 914.41                                                        | 8,792.76                                            | 98,809.34                                                   | 0.00                                                          |
| 03 June 2019           | 06 June 2019      | 27.74                                                         | 4,285.09                                            | 129,598.56                                                  | 0.00                                                          |
| 10 June 2019           | 14 June 2019      | 1,536.63                                                      | 2,558.80                                            | 226,928.45                                                  | 0.00                                                          |
| 17 June 2019           | 21 June 2019      | 2,658.06                                                      | 4,665.98                                            | 244,348.84                                                  | 0.00                                                          |
| 24 June 2019           | 28 June 2019      | 668.09                                                        | 7,130.17                                            | 273,986.18                                                  | 0.00                                                          |
| 02 July 2019           | 05 July 2019      | 0.00                                                          | 6,539.85                                            | 89,407.31                                                   | 0.00                                                          |
| 08 July 2019           | 12 July 2019      | 1,682.66                                                      | 1,440.82                                            | 119,773.91                                                  | 0.00                                                          |
| 15 July 2019           | 19 July 2019      | 8,748.50                                                      | 1,471.18                                            | 107,755.12                                                  | 0.00                                                          |
| 22 July 2019           | 26 July 2019      | 3,740.55                                                      | 5,415.65                                            | 216,835.19                                                  | 0.00                                                          |
| 29 July 2019           | 02 August 2019    | 111.80                                                        | 4,689.59                                            | 100,031.33                                                  | 0.00                                                          |
| 05 August 2019         | 09 August 2019    | 4,463.55                                                      | 6,929.91                                            | 268,807.13                                                  | 0.00                                                          |
| 12 August 2019         | 16 August 2019    | 2,691.49                                                      | 1,051.98                                            | 122,451.75                                                  | 0.00                                                          |
| 19 August 2019         | 23 August 2019    | 3,068.47                                                      | 7,967.84                                            | 130,031.44                                                  | 0.00                                                          |
| 26 August 2019         | 30 August 2019    | 8,189.95                                                      | 7,745.67                                            | 106,777.60                                                  | 0.00                                                          |
| 02 September 2019      | 06 September 2019 | 7,126.62                                                      | 12,697.17                                           | 161,405.44                                                  | 0.00                                                          |
| 09 September 2019      | 13 September 2019 | 13,420.86                                                     | 3,393.41                                            | 386,899.45                                                  | 0.00                                                          |
| 16 September 2019      | 20 September 2019 | 13,318.95                                                     | 2,728.66                                            | 141,808.99                                                  | 0.00                                                          |
| 23 September 2019      | 27 September 2019 | 4,003.22                                                      | 20,970.02                                           | 374,011.64                                                  | 0.00                                                          |
| 30 September 2019      | 04 October 2019   | 4,870.77                                                      | 3,556.89                                            | 133,174.58                                                  | 0.00                                                          |
| 08 October 2019        | 11 October 2019   | 1,343.09                                                      | 3,193.60                                            | 74,125.53                                                   | 0.00                                                          |
| 14 October 2019        | 18 October 2019   | 1,432.81                                                      | 4,920.56                                            | 95,301.18                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 15 April 2019          | 18 April 2019     | 660,811.73                                             | 585,591.91                                                     | 951,081.24                                                       | 586,931.40                                                 |
| 23 April 2019          | 26 April 2019     | 443,113.43                                             | 568,627.59                                                     | 263,399.33                                                       | 415,689.56                                                 |
| 29 April 2019          | 03 May 2019       | 275,909.61                                             | 482,190.12                                                     | 340,112.70                                                       | 266,182.43                                                 |
| 06 May 2019            | 10 May 2019       | 940,691.87                                             | 836,912.74                                                     | 583,972.01                                                       | 868,196.64                                                 |
| 14 May 2019            | 17 May 2019       | 579,536.62                                             | 680,911.35                                                     | 702,735.12                                                       | 532,036.01                                                 |
| 20 May 2019            | 24 May 2019       | 564,242.84                                             | 675,057.29                                                     | 902,120.13                                                       | 518,229.18                                                 |
| 27 May 2019            | 31 May 2019       | 619,974.05                                             | 720,998.44                                                     | 278,334.83                                                       | 569,673.99                                                 |
| 03 June 2019           | 06 June 2019      | 885,928.14                                             | 711,160.82                                                     | 242,122.90                                                       | 797,822.93                                                 |
| 10 June 2019           | 14 June 2019      | 739,695.42                                             | 934,303.22                                                     | 593,155.16                                                       | 698,707.99                                                 |
| 17 June 2019           | 21 June 2019      | 445,530.23                                             | 691,209.52                                                     | 623,211.41                                                       | 388,250.49                                                 |
| 24 June 2019           | 28 June 2019      | 536,914.63                                             | 864,389.44                                                     | 400,716.41                                                       | 452,828.77                                                 |
| 02 July 2019           | 05 July 2019      | 474,804.78                                             | 624,984.81                                                     | 303,481.07                                                       | 434,203.67                                                 |
| 08 July 2019           | 12 July 2019      | 335,529.74                                             | 584,001.24                                                     | 263,358.76                                                       | 313,765.30                                                 |
| 15 July 2019           | 19 July 2019      | 366,298.68                                             | 507,368.06                                                     | 365,043.14                                                       | 348,781.74                                                 |
| 22 July 2019           | 26 July 2019      | 551,718.76                                             | 785,474.32                                                     | 304,508.71                                                       | 525,416.13                                                 |
| 29 July 2019           | 02 August 2019    | 915,318.47                                             | 701,332.75                                                     | 92,677.55                                                        | 877,960.74                                                 |
| 05 August 2019         | 09 August 2019    | 1,476,843.34                                           | 1,128,646.61                                                   | 846,188.91                                                       | 1,359,194.52                                               |
| 12 August 2019         | 16 August 2019    | 560,195.58                                             | 719,449.91                                                     | 134,208.08                                                       | 547,488.01                                                 |
| 19 August 2019         | 23 August 2019    | 311,600.51                                             | 524,005.08                                                     | 130,875.34                                                       | 302,199.17                                                 |
| 26 August 2019         | 30 August 2019    | 638,208.81                                             | 731,630.87                                                     | 182,890.26                                                       | 613,140.07                                                 |
| 02 September 2019      | 06 September 2019 | 428,445.37                                             | 945,758.58                                                     | 331,860.91                                                       | 417,377.13                                                 |
| 09 September 2019      | 13 September 2019 | 322,289.38                                             | 713,935.30                                                     | 315,582.17                                                       | 327,933.82                                                 |
| 16 September 2019      | 20 September 2019 | 259,800.96                                             | 648,137.01                                                     | 350,266.27                                                       | 285,313.57                                                 |
| 23 September 2019      | 27 September 2019 | 543,048.47                                             | 790,983.09                                                     | 559,610.31                                                       | 549,426.09                                                 |
| 30 September 2019      | 04 October 2019   | 397,342.98                                             | 527,152.86                                                     | 485,777.66                                                       | 381,644.58                                                 |
| 08 October 2019        | 11 October 2019   | 206,796.93                                             | 408,259.13                                                     | 271,416.02                                                       | 205,914.72                                                 |
| 14 October 2019        | 18 October 2019   | 305,133.12                                             | 572,356.91                                                     | 253,907.02                                                       | 324,936.13                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|-------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 15 April 2019          | 18 April 2019     | 518,062.58                                                         | 975,103.11                                                           | 102,654.52                                                  | 198,930.54                                                          |
| 23 April 2019          | 26 April 2019     | 423,845.48                                                         | 259,914.77                                                           | 78,637.06                                                   | 193,349.97                                                          |
| 29 April 2019          | 03 May 2019       | 380,502.62                                                         | 331,258.06                                                           | 48,752.61                                                   | 151,116.36                                                          |
| 06 May 2019            | 10 May 2019       | 806,743.85                                                         | 572,004.98                                                           | 105,015.47                                                  | 195,880.78                                                          |
| 14 May 2019            | 17 May 2019       | 568,388.62                                                         | 683,521.32                                                           | 81,234.96                                                   | 221,042.28                                                          |
| 20 May 2019            | 24 May 2019       | 621,490.17                                                         | 887,723.10                                                           | 74,288.36                                                   | 157,100.19                                                          |
| 27 May 2019            | 31 May 2019       | 602,651.85                                                         | 287,073.36                                                           | 79,017.05                                                   | 190,307.64                                                          |
| 03 June 2019           | 06 June 2019      | 603,689.39                                                         | 237,781.97                                                           | 125,020.44                                                  | 216,182.01                                                          |
| 10 June 2019           | 14 June 2019      | 810,781.20                                                         | 579,774.90                                                           | 112,089.56                                                  | 278,007.90                                                          |
| 17 June 2019           | 21 June 2019      | 696,218.04                                                         | 689,665.36                                                           | 93,282.12                                                   | 209,393.41                                                          |
| 24 June 2019           | 28 June 2019      | 711,788.67                                                         | 406,880.51                                                           | 74,957.33                                                   | 259,241.19                                                          |
| 02 July 2019           | 05 July 2019      | 548,683.13                                                         | 313,988.20                                                           | 66,419.20                                                   | 142,546.26                                                          |
| 08 July 2019           | 12 July 2019      | 479,041.21                                                         | 317,092.89                                                           | 59,496.27                                                   | 182,092.84                                                          |
| 15 July 2019           | 19 July 2019      | 423,151.40                                                         | 400,268.81                                                           | 61,347.18                                                   | 155,604.17                                                          |
| 22 July 2019           | 26 July 2019      | 801,327.13                                                         | 327,463.46                                                           | 76,467.03                                                   | 216,671.39                                                          |
| 29 July 2019           | 02 August 2019    | 604,310.68                                                         | 125,430.44                                                           | 90,233.28                                                   | 192,551.28                                                          |
| 05 August 2019         | 09 August 2019    | 972,749.26                                                         | 850,430.94                                                           | 149,650.98                                                  | 231,672.21                                                          |
| 12 August 2019         | 16 August 2019    | 526,412.13                                                         | 138,080.63                                                           | 88,013.99                                                   | 212,888.55                                                          |
| 19 August 2019         | 23 August 2019    | 459,115.75                                                         | 128,432.29                                                           | 49,252.62                                                   | 173,979.81                                                          |
| 26 August 2019         | 30 August 2019    | 659,561.11                                                         | 179,508.19                                                           | 85,455.83                                                   | 193,780.90                                                          |
| 02 September 2019      | 06 September 2019 | 1,320,622.22                                                       | 349,413.21                                                           | 67,425.39                                                   | 440,471.06                                                          |
| 09 September 2019      | 13 September 2019 | 662,351.68                                                         | 384,771.04                                                           | 81,108.73                                                   | 391,223.40                                                          |
| 16 September 2019      | 20 September 2019 | 591,366.86                                                         | 408,632.82                                                           | 62,094.44                                                   | 222,594.90                                                          |
| 23 September 2019      | 27 September 2019 | 871,663.19                                                         | 572,307.97                                                           | 82,371.58                                                   | 265,366.10                                                          |
| 30 September 2019      | 04 October 2019   | 434,879.23                                                         | 480,122.23                                                           | 62,588.30                                                   | 159,812.28                                                          |
| 08 October 2019        | 11 October 2019   | 329,421.96                                                         | 273,923.46                                                           | 36,231.10                                                   | 120,692.47                                                          |
| 14 October 2019        | 18 October 2019   | 448,791.91                                                         | 254,167.65                                                           | 49,157.17                                                   | 184,307.19                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 10,866.94                                                              | 32,007.00                                                    | 158,062.72                                                           | 6,311.71                                                               |
| 23 April 2019          | 26 April 2019     | 6,430.87                                                               | 37,306.02                                                    | 179,482.70                                                           | 4,276.83                                                               |
| 29 April 2019          | 03 May 2019       | 4,772.67                                                               | 26,843.41                                                    | 155,856.03                                                           | 7,185.66                                                               |
| 06 May 2019            | 10 May 2019       | 30,390.77                                                              | 29,515.89                                                    | 177,279.54                                                           | 4,482.44                                                               |
| 14 May 2019            | 17 May 2019       | 28,065.45                                                              | 28,687.99                                                    | 155,227.51                                                           | 8,075.24                                                               |
| 20 May 2019            | 24 May 2019       | 15,868.74                                                              | 27,873.65                                                    | 177,119.40                                                           | 7,514.49                                                               |
| 27 May 2019            | 31 May 2019       | 9,616.03                                                               | 33,210.42                                                    | 174,000.65                                                           | 3,504.10                                                               |
| 03 June 2019           | 06 June 2019      | 14,492.14                                                              | 41,598.16                                                    | 221,822.71                                                           | 7,095.88                                                               |
| 10 June 2019           | 14 June 2019      | 11,534.59                                                              | 44,896.04                                                    | 258,431.00                                                           | 16,718.59                                                              |
| 17 June 2019           | 21 June 2019      | 4,009.89                                                               | 43,988.25                                                    | 201,461.34                                                           | 5,796.81                                                               |
| 24 June 2019           | 28 June 2019      | 6,128.75                                                               | 62,244.12                                                    | 240,194.84                                                           | 4,090.18                                                               |
| 02 July 2019           | 05 July 2019      | 8,425.73                                                               | 39,127.84                                                    | 172,793.53                                                           | 3,667.43                                                               |
| 08 July 2019           | 12 July 2019      | 8,340.94                                                               | 38,535.17                                                    | 188,490.74                                                           | 3,985.93                                                               |
| 15 July 2019           | 19 July 2019      | 5,176.70                                                               | 41,126.16                                                    | 153,094.27                                                           | 7,022.48                                                               |
| 22 July 2019           | 26 July 2019      | 5,220.81                                                               | 45,879.33                                                    | 191,734.94                                                           | 3,327.29                                                               |
| 29 July 2019           | 02 August 2019    | 12,469.39                                                              | 37,367.43                                                    | 189,190.33                                                           | 3,733.76                                                               |
| 05 August 2019         | 09 August 2019    | 10,634.82                                                              | 46,949.68                                                    | 324,451.58                                                           | 8,251.64                                                               |
| 12 August 2019         | 16 August 2019    | 7,085.63                                                               | 61,863.87                                                    | 246,428.01                                                           | 5,347.32                                                               |
| 19 August 2019         | 23 August 2019    | 11,875.30                                                              | 32,656.41                                                    | 169,713.62                                                           | 5,326.86                                                               |
| 26 August 2019         | 30 August 2019    | 21,711.91                                                              | 37,124.13                                                    | 178,635.65                                                           | 7,741.00                                                               |
| 02 September 2019      | 06 September 2019 | 6,850.51                                                               | 41,327.28                                                    | 337,721.87                                                           | 2,935.04                                                               |
| 09 September 2019      | 13 September 2019 | 11,875.64                                                              | 32,779.74                                                    | 270,592.52                                                           | 4,839.35                                                               |
| 16 September 2019      | 20 September 2019 | 17,623.36                                                              | 35,542.05                                                    | 253,963.06                                                           | 8,416.51                                                               |
| 23 September 2019      | 27 September 2019 | 13,021.18                                                              | 60,195.30                                                    | 239,962.34                                                           | 12,353.75                                                              |
| 30 September 2019      | 04 October 2019   | 30,285.95                                                              | 34,900.34                                                    | 142,339.54                                                           | 4,524.30                                                               |
| 08 October 2019        | 11 October 2019   | 18,321.33                                                              | 28,231.02                                                    | 115,992.06                                                           | 4,774.95                                                               |
| 14 October 2019        | 18 October 2019   | 10,109.27                                                              | 29,895.34                                                    | 261,613.44                                                           | 4,744.21                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 15 April 2019          | 18 April 2019     | 3,546.38                                                      | 77,134.22                                                             | 2,211.98                                                                | 2,179.72                                                       |
| 23 April 2019          | 26 April 2019     | 10,511.24                                                     | 81,141.04                                                             | 2,415.82                                                                | 4,369.71                                                       |
| 29 April 2019          | 03 May 2019       | 6,517.66                                                      | 71,716.68                                                             | 1,286.66                                                                | 2,018.43                                                       |
| 06 May 2019            | 10 May 2019       | 5,093.12                                                      | 79,341.76                                                             | 2,506.64                                                                | 1,933.64                                                       |
| 14 May 2019            | 17 May 2019       | 7,927.11                                                      | 84,800.70                                                             | 2,909.56                                                                | 2,209.53                                                       |
| 20 May 2019            | 24 May 2019       | 6,017.18                                                      | 75,075.80                                                             | 2,625.45                                                                | 2,924.32                                                       |
| 27 May 2019            | 31 May 2019       | 10,410.21                                                     | 107,132.34                                                            | 2,064.24                                                                | 2,022.96                                                       |
| 03 June 2019           | 06 June 2019      | 6,443.74                                                      | 118,032.39                                                            | 3,586.44                                                                | 2,968.80                                                       |
| 10 June 2019           | 14 June 2019      | 14,272.02                                                     | 148,487.22                                                            | 6,121.91                                                                | 7,293.02                                                       |
| 17 June 2019           | 21 June 2019      | 14,520.39                                                     | 106,192.50                                                            | 2,433.77                                                                | 4,384.86                                                       |
| 24 June 2019           | 28 June 2019      | 19,450.54                                                     | 143,370.60                                                            | 914.14                                                                  | 6,059.25                                                       |
| 02 July 2019           | 05 July 2019      | 9,538.58                                                      | 84,838.44                                                             | 1,553.04                                                                | 2,070.17                                                       |
| 08 July 2019           | 12 July 2019      | 10,942.40                                                     | 92,111.83                                                             | 2,695.91                                                                | 3,211.31                                                       |
| 15 July 2019           | 19 July 2019      | 10,762.04                                                     | 72,674.71                                                             | 2,216.06                                                                | 3,955.71                                                       |
| 22 July 2019           | 26 July 2019      | 13,311.60                                                     | 84,329.63                                                             | 1,928.46                                                                | 4,159.17                                                       |
| 29 July 2019           | 02 August 2019    | 7,437.33                                                      | 94,101.49                                                             | 2,061.71                                                                | 2,442.80                                                       |
| 05 August 2019         | 09 August 2019    | 12,070.04                                                     | 115,782.71                                                            | 4,501.09                                                                | 4,259.70                                                       |
| 12 August 2019         | 16 August 2019    | 20,219.91                                                     | 117,677.54                                                            | 2,594.33                                                                | 4,051.09                                                       |
| 19 August 2019         | 23 August 2019    | 12,200.90                                                     | 88,055.53                                                             | 2,886.91                                                                | 2,157.84                                                       |
| 26 August 2019         | 30 August 2019    | 11,558.13                                                     | 136,578.94                                                            | 2,900.02                                                                | 5,451.26                                                       |
| 02 September 2019      | 06 September 2019 | 12,938.75                                                     | 160,925.93                                                            | 5,711.24                                                                | 6,857.19                                                       |
| 09 September 2019      | 13 September 2019 | 16,091.44                                                     | 147,910.84                                                            | 4,551.63                                                                | 4,690.93                                                       |
| 16 September 2019      | 20 September 2019 | 9,853.71                                                      | 124,031.24                                                            | 5,664.92                                                                | 2,680.87                                                       |
| 23 September 2019      | 27 September 2019 | 18,345.58                                                     | 162,649.84                                                            | 7,560.16                                                                | 6,214.69                                                       |
| 30 September 2019      | 04 October 2019   | 9,131.45                                                      | 68,311.31                                                             | 4,162.25                                                                | 1,951.41                                                       |
| 08 October 2019        | 11 October 2019   | 6,396.41                                                      | 59,605.43                                                             | 5,124.93                                                                | 2,901.95                                                       |
| 14 October 2019        | 18 October 2019   | 8,894.67                                                      | 151,619.00                                                            | 2,799.96                                                                | 2,127.91                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                       |                                                                         |                                                               |                                                                       |
|------------------------|-------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                       |                                                                         |                                                               |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Floating vs. Fixed |
| 15 April 2019          | 18 April 2019     | 17,343.68                                                             | 4.62                                                                    | 143.25                                                        | 3,278.82                                                              |
| 23 April 2019          | 26 April 2019     | 20,099.01                                                             | 4.50                                                                    | 1,563.57                                                      | 3,371.27                                                              |
| 29 April 2019          | 03 May 2019       | 11,751.11                                                             | 5.58                                                                    | 797.78                                                        | 2,424.29                                                              |
| 06 May 2019            | 10 May 2019       | 17,976.05                                                             | 6.33                                                                    | 898.00                                                        | 2,245.30                                                              |
| 14 May 2019            | 17 May 2019       | 19,451.65                                                             | 319.88                                                                  | 761.23                                                        | 1,928.32                                                              |
| 20 May 2019            | 24 May 2019       | 18,625.86                                                             | 8.31                                                                    | 1,244.57                                                      | 2,177.75                                                              |
| 27 May 2019            | 31 May 2019       | 27,832.11                                                             | 9.14                                                                    | 847.36                                                        | 2,768.37                                                              |
| 03 June 2019           | 06 June 2019      | 30,260.81                                                             | 10.14                                                                   | 85.27                                                         | 1,814.18                                                              |
| 10 June 2019           | 14 June 2019      | 35,013.91                                                             | 10.89                                                                   | 1,865.65                                                      | 4,820.72                                                              |
| 17 June 2019           | 21 June 2019      | 34,569.84                                                             | 10.95                                                                   | 858.16                                                        | 4,834.29                                                              |
| 24 June 2019           | 28 June 2019      | 34,363.34                                                             | 10.89                                                                   | 1,994.74                                                      | 5,749.90                                                              |
| 02 July 2019           | 05 July 2019      | 25,578.26                                                             | 10.53                                                                   | 786.40                                                        | 1,735.15                                                              |
| 08 July 2019           | 12 July 2019      | 27,073.63                                                             | 34.07                                                                   | 613.10                                                        | 2,013.12                                                              |
| 15 July 2019           | 19 July 2019      | 21,917.34                                                             | 10.78                                                                   | 1,172.75                                                      | 2,752.06                                                              |
| 22 July 2019           | 26 July 2019      | 22,997.96                                                             | 176.29                                                                  | 525.64                                                        | 1,353.24                                                              |
| 29 July 2019           | 02 August 2019    | 28,688.56                                                             | 214.12                                                                  | 783.38                                                        | 1,775.71                                                              |
| 05 August 2019         | 09 August 2019    | 39,193.26                                                             | 34.04                                                                   | 1,498.12                                                      | 3,447.15                                                              |
| 12 August 2019         | 16 August 2019    | 32,752.62                                                             | 30.74                                                                   | 723.99                                                        | 3,779.90                                                              |
| 19 August 2019         | 23 August 2019    | 29,358.00                                                             | 275.99                                                                  | 460.30                                                        | 2,767.64                                                              |
| 26 August 2019         | 30 August 2019    | 30,838.21                                                             | 11.35                                                                   | 860.34                                                        | 2,628.00                                                              |
| 02 September 2019      | 06 September 2019 | 35,888.15                                                             | 15.30                                                                   | 1,810.04                                                      | 3,413.13                                                              |
| 09 September 2019      | 13 September 2019 | 27,306.21                                                             | 124.79                                                                  | 1,196.38                                                      | 3,794.70                                                              |
| 16 September 2019      | 20 September 2019 | 25,170.44                                                             | 15.43                                                                   | 385.71                                                        | 3,831.80                                                              |
| 23 September 2019      | 27 September 2019 | 42,521.69                                                             | 33.58                                                                   | 994.23                                                        | 13,046.09                                                             |
| 30 September 2019      | 04 October 2019   | 25,325.52                                                             | 20.31                                                                   | 344.61                                                        | 1,783.61                                                              |
| 08 October 2019        | 11 October 2019   | 19,720.48                                                             | 25.69                                                                   | 537.97                                                        | 4,525.77                                                              |
| 14 October 2019        | 18 October 2019   | 25,894.08                                                             | 23.85                                                                   | 410.78                                                        | 10,279.55                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 66.45                                                                    | 90.14                                                       | 4,901.26                                                            | 0.00                                                                  |
| 23 April 2019          | 26 April 2019     | 0.41                                                                     | 638.04                                                      | 4,365.75                                                            | 0.00                                                                  |
| 29 April 2019          | 03 May 2019       | 0.45                                                                     | 159.66                                                      | 1,165.45                                                            | 0.00                                                                  |
| 06 May 2019            | 10 May 2019       | 0.48                                                                     | 332.02                                                      | 3,621.82                                                            | 0.00                                                                  |
| 14 May 2019            | 17 May 2019       | 73.53                                                                    | 612.21                                                      | 3,553.61                                                            | 94.90                                                                 |
| 20 May 2019            | 24 May 2019       | 0.56                                                                     | 253.19                                                      | 3,053.46                                                            | 0.00                                                                  |
| 27 May 2019            | 31 May 2019       | 0.60                                                                     | 223.51                                                      | 3,613.31                                                            | 0.00                                                                  |
| 03 June 2019           | 06 June 2019      | 0.64                                                                     | 1,811.89                                                    | 5,249.04                                                            | 27.74                                                                 |
| 10 June 2019           | 14 June 2019      | 0.65                                                                     | 1,581.93                                                    | 9,034.61                                                            | 0.00                                                                  |
| 17 June 2019           | 21 June 2019      | 0.66                                                                     | 762.55                                                      | 7,753.78                                                            | 115.23                                                                |
| 24 June 2019           | 28 June 2019      | 0.70                                                                     | 812.68                                                      | 7,299.34                                                            | 0.00                                                                  |
| 02 July 2019           | 05 July 2019      | 0.71                                                                     | 489.68                                                      | 5,247.46                                                            | 13.50                                                                 |
| 08 July 2019           | 12 July 2019      | 19.19                                                                    | 511.94                                                      | 5,580.72                                                            | 0.00                                                                  |
| 15 July 2019           | 19 July 2019      | 0.75                                                                     | 453.41                                                      | 2,912.49                                                            | 34.74                                                                 |
| 22 July 2019           | 26 July 2019      | 0.73                                                                     | 713.34                                                      | 4,178.38                                                            | 194.14                                                                |
| 29 July 2019           | 02 August 2019    | 19.40                                                                    | 666.13                                                      | 8,146.14                                                            | 0.00                                                                  |
| 05 August 2019         | 09 August 2019    | 11.95                                                                    | 1,002.70                                                    | 10,366.99                                                           | 278.12                                                                |
| 12 August 2019         | 16 August 2019    | 73.06                                                                    | 1,753.08                                                    | 9,995.52                                                            | 75.39                                                                 |
| 19 August 2019         | 23 August 2019    | 157.00                                                                   | 739.67                                                      | 10,739.77                                                           | 141.65                                                                |
| 26 August 2019         | 30 August 2019    | 0.81                                                                     | 946.04                                                      | 9,879.40                                                            | 585.05                                                                |
| 02 September 2019      | 06 September 2019 | 72.47                                                                    | 2,338.09                                                    | 10,394.50                                                           | 0.60                                                                  |
| 09 September 2019      | 13 September 2019 | 1.28                                                                     | 785.15                                                      | 11,907.80                                                           | 0.00                                                                  |
| 16 September 2019      | 20 September 2019 | 1.08                                                                     | 923.51                                                      | 15,298.07                                                           | 0.00                                                                  |
| 23 September 2019      | 27 September 2019 | 2.20                                                                     | 1,599.61                                                    | 10,628.74                                                           | 0.00                                                                  |
| 30 September 2019      | 04 October 2019   | 1.29                                                                     | 676.10                                                      | 6,451.77                                                            | 0.60                                                                  |
| 08 October 2019        | 11 October 2019   | 1.58                                                                     | 976.67                                                      | 4,308.85                                                            | 0.00                                                                  |
| 14 October 2019        | 18 October 2019   | 1.48                                                                     | 1,015.40                                                    | 6,391.56                                                            | 0.00                                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 15 April 2019          | 18 April 2019     | 13,958                         | 1,769                               | 11,349                                      | 841                                           |
| 23 April 2019          | 26 April 2019     | 13,840                         | 2,633                               | 10,588                                      | 620                                           |
| 29 April 2019          | 03 May 2019       | 12,088                         | 2,187                               | 9,377                                       | 524                                           |
| 06 May 2019            | 10 May 2019       | 14,990                         | 2,190                               | 11,854                                      | 946                                           |
| 14 May 2019            | 17 May 2019       | 14,520                         | 2,165                               | 11,412                                      | 943                                           |
| 20 May 2019            | 24 May 2019       | 15,927                         | 2,119                               | 12,567                                      | 1,241                                         |
| 27 May 2019            | 31 May 2019       | 16,751                         | 2,351                               | 13,738                                      | 663                                           |
| 03 June 2019           | 06 June 2019      | 16,174                         | 2,004                               | 13,556                                      | 614                                           |
| 10 June 2019           | 14 June 2019      | 23,185                         | 2,671                               | 19,013                                      | 1,501                                         |
| 17 June 2019           | 21 June 2019      | 18,871                         | 2,492                               | 15,392                                      | 988                                           |
| 24 June 2019           | 28 June 2019      | 20,851                         | 2,620                               | 17,493                                      | 739                                           |
| 02 July 2019           | 05 July 2019      | 16,639                         | 2,368                               | 13,343                                      | 929                                           |
| 08 July 2019           | 12 July 2019      | 16,920                         | 2,676                               | 13,314                                      | 930                                           |
| 15 July 2019           | 19 July 2019      | 14,752                         | 2,398                               | 11,471                                      | 884                                           |
| 22 July 2019           | 26 July 2019      | 18,017                         | 3,239                               | 14,001                                      | 778                                           |
| 29 July 2019           | 02 August 2019    | 14,983                         | 2,165                               | 12,216                                      | 603                                           |
| 05 August 2019         | 09 August 2019    | 22,485                         | 2,828                               | 17,877                                      | 1,781                                         |
| 12 August 2019         | 16 August 2019    | 17,971                         | 2,575                               | 14,742                                      | 654                                           |
| 19 August 2019         | 23 August 2019    | 15,655                         | 2,011                               | 12,930                                      | 714                                           |
| 26 August 2019         | 30 August 2019    | 19,218                         | 3,029                               | 15,244                                      | 946                                           |
| 02 September 2019      | 06 September 2019 | 22,667                         | 3,005                               | 18,629                                      | 1,033                                         |
| 09 September 2019      | 13 September 2019 | 23,364                         | 2,535                               | 19,898                                      | 931                                           |
| 16 September 2019      | 20 September 2019 | 20,813                         | 2,530                               | 16,968                                      | 1,315                                         |
| 23 September 2019      | 27 September 2019 | 26,170                         | 3,255                               | 21,586                                      | 1,329                                         |
| 30 September 2019      | 04 October 2019   | 15,199                         | 2,719                               | 11,498                                      | 983                                           |
| 08 October 2019        | 11 October 2019   | 12,594                         | 1,823                               | 10,093                                      | 679                                           |
| 14 October 2019        | 18 October 2019   | 16,909                         | 2,445                               | 13,754                                      | 710                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 15 April 2019          | 18 April 2019     | 102                                                        | 7,262                                                              | 429                                                                  | 1,667                                                          |
| 23 April 2019          | 26 April 2019     | 103                                                        | 6,401                                                              | 407                                                                  | 2,531                                                          |
| 29 April 2019          | 03 May 2019       | 151                                                        | 5,430                                                              | 271                                                                  | 2,036                                                          |
| 06 May 2019            | 10 May 2019       | 203                                                        | 7,541                                                              | 621                                                                  | 1,987                                                          |
| 14 May 2019            | 17 May 2019       | 149                                                        | 6,705                                                              | 582                                                                  | 2,016                                                          |
| 20 May 2019            | 24 May 2019       | 123                                                        | 7,743                                                              | 930                                                                  | 1,996                                                          |
| 27 May 2019            | 31 May 2019       | 256                                                        | 8,855                                                              | 490                                                                  | 2,095                                                          |
| 03 June 2019           | 06 June 2019      | 273                                                        | 8,982                                                              | 404                                                                  | 1,732                                                          |
| 10 June 2019           | 14 June 2019      | 195                                                        | 13,036                                                             | 1,023                                                                | 2,476                                                          |
| 17 June 2019           | 21 June 2019      | 323                                                        | 10,303                                                             | 665                                                                  | 2,169                                                          |
| 24 June 2019           | 28 June 2019      | 575                                                        | 12,687                                                             | 510                                                                  | 2,045                                                          |
| 02 July 2019           | 05 July 2019      | 206                                                        | 8,221                                                              | 663                                                                  | 2,162                                                          |
| 08 July 2019           | 12 July 2019      | 293                                                        | 8,859                                                              | 611                                                                  | 2,383                                                          |
| 15 July 2019           | 19 July 2019      | 181                                                        | 7,348                                                              | 616                                                                  | 2,218                                                          |
| 22 July 2019           | 26 July 2019      | 145                                                        | 8,652                                                              | 507                                                                  | 3,094                                                          |
| 29 July 2019           | 02 August 2019    | 101                                                        | 8,108                                                              | 378                                                                  | 2,064                                                          |
| 05 August 2019         | 09 August 2019    | 590                                                        | 12,152                                                             | 1,293                                                                | 2,238                                                          |
| 12 August 2019         | 16 August 2019    | 114                                                        | 8,816                                                              | 410                                                                  | 2,461                                                          |
| 19 August 2019         | 23 August 2019    | 276                                                        | 8,412                                                              | 448                                                                  | 1,735                                                          |
| 26 August 2019         | 30 August 2019    | 300                                                        | 8,949                                                              | 614                                                                  | 2,730                                                          |
| 02 September 2019      | 06 September 2019 | 427                                                        | 12,757                                                             | 656                                                                  | 2,579                                                          |
| 09 September 2019      | 13 September 2019 | 356                                                        | 14,436                                                             | 549                                                                  | 2,179                                                          |
| 16 September 2019      | 20 September 2019 | 176                                                        | 11,638                                                             | 886                                                                  | 2,354                                                          |
| 23 September 2019      | 27 September 2019 | 692                                                        | 16,503                                                             | 905                                                                  | 2,563                                                          |
| 30 September 2019      | 04 October 2019   | 115                                                        | 7,063                                                              | 669                                                                  | 2,604                                                          |
| 08 October 2019        | 11 October 2019   | 115                                                        | 6,248                                                              | 498                                                                  | 1,709                                                          |
| 14 October 2019        | 18 October 2019   | 172                                                        | 9,699                                                              | 447                                                                  | 2,273                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 15 April 2019          | 18 April 2019     | 4,088                                                                  | 412                                                                      | 505                                       | 1,643                                             |
| 23 April 2019          | 26 April 2019     | 4,187                                                                  | 213                                                                      | 650                                       | 1,627                                             |
| 29 April 2019          | 03 May 2019       | 3,947                                                                  | 253                                                                      | 512                                       | 1,436                                             |
| 06 May 2019            | 10 May 2019       | 4,314                                                                  | 325                                                                      | 543                                       | 1,731                                             |
| 14 May 2019            | 17 May 2019       | 4,707                                                                  | 361                                                                      | 566                                       | 1,743                                             |
| 20 May 2019            | 24 May 2019       | 4,824                                                                  | 311                                                                      | 589                                       | 1,730                                             |
| 27 May 2019            | 31 May 2019       | 4,883                                                                  | 173                                                                      | 585                                       | 1,880                                             |
| 03 June 2019           | 06 June 2019      | 4,575                                                                  | 210                                                                      | 518                                       | 2,790                                             |
| 10 June 2019           | 14 June 2019      | 5,978                                                                  | 479                                                                      | 666                                       | 2,349                                             |
| 17 June 2019           | 21 June 2019      | 5,089                                                                  | 323                                                                      | 632                                       | 2,639                                             |
| 24 June 2019           | 28 June 2019      | 4,807                                                                  | 229                                                                      | 538                                       | 2,576                                             |
| 02 July 2019           | 05 July 2019      | 5,122                                                                  | 266                                                                      | 568                                       | 1,941                                             |
| 08 July 2019           | 12 July 2019      | 4,456                                                                  | 319                                                                      | 686                                       | 2,429                                             |
| 15 July 2019           | 19 July 2019      | 4,123                                                                  | 268                                                                      | 725                                       | 1,837                                             |
| 22 July 2019           | 26 July 2019      | 5,350                                                                  | 271                                                                      | 884                                       | 2,088                                             |
| 29 July 2019           | 02 August 2019    | 4,108                                                                  | 225                                                                      | 647                                       | 2,537                                             |
| 05 August 2019         | 09 August 2019    | 5,725                                                                  | 488                                                                      | 718                                       | 3,055                                             |
| 12 August 2019         | 16 August 2019    | 5,926                                                                  | 244                                                                      | 749                                       | 2,746                                             |
| 19 August 2019         | 23 August 2019    | 4,518                                                                  | 266                                                                      | 581                                       | 2,453                                             |
| 26 August 2019         | 30 August 2019    | 6,295                                                                  | 332                                                                      | 786                                       | 2,801                                             |
| 02 September 2019      | 06 September 2019 | 5,873                                                                  | 377                                                                      | 727                                       | 2,355                                             |
| 09 September 2019      | 13 September 2019 | 5,463                                                                  | 383                                                                      | 678                                       | 1,993                                             |
| 16 September 2019      | 20 September 2019 | 5,331                                                                  | 430                                                                      | 707                                       | 3,386                                             |
| 23 September 2019      | 27 September 2019 | 5,083                                                                  | 424                                                                      | 716                                       | 3,292                                             |
| 30 September 2019      | 04 October 2019   | 4,435                                                                  | 314                                                                      | 733                                       | 1,829                                             |
| 08 October 2019        | 11 October 2019   | 3,845                                                                  | 181                                                                      | 481                                       | 1,860                                             |
| 14 October 2019        | 18 October 2019   | 4,055                                                                  | 263                                                                      | 698                                       | 1,739                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 15 April 2019          | 18 April 2019     | 58                                                     | 0                                         | 2,812                                             | 0                                                      |
| 23 April 2019          | 26 April 2019     | 11                                                     | 0                                         | 2,101                                             | 0                                                      |
| 29 April 2019          | 03 May 2019       | 26                                                     | 0                                         | 1,760                                             | 0                                                      |
| 06 May 2019            | 10 May 2019       | 71                                                     | 0                                         | 2,495                                             | 0                                                      |
| 14 May 2019            | 17 May 2019       | 44                                                     | 0                                         | 2,863                                             | 0                                                      |
| 20 May 2019            | 24 May 2019       | 21                                                     | 0                                         | 2,380                                             | 0                                                      |
| 27 May 2019            | 31 May 2019       | 22                                                     | 0                                         | 3,141                                             | 0                                                      |
| 03 June 2019           | 06 June 2019      | 62                                                     | 0                                         | 2,464                                             | 0                                                      |
| 10 June 2019           | 14 June 2019      | 53                                                     | 0                                         | 2,619                                             | 0                                                      |
| 17 June 2019           | 21 June 2019      | 64                                                     | 0                                         | 2,480                                             | 0                                                      |
| 24 June 2019           | 28 June 2019      | 34                                                     | 0                                         | 2,244                                             | 0                                                      |
| 02 July 2019           | 05 July 2019      | 44                                                     | 0                                         | 2,852                                             | 0                                                      |
| 08 July 2019           | 12 July 2019      | 54                                                     | 0                                         | 1,927                                             | 0                                                      |
| 15 July 2019           | 19 July 2019      | 36                                                     | 0                                         | 1,986                                             | 0                                                      |
| 22 July 2019           | 26 July 2019      | 53                                                     | 0                                         | 1,601                                             | 0                                                      |
| 29 July 2019           | 02 August 2019    | 63                                                     | 0                                         | 1,738                                             | 0                                                      |
| 05 August 2019         | 09 August 2019    | 35                                                     | 0                                         | 2,357                                             | 0                                                      |
| 12 August 2019         | 16 August 2019    | 50                                                     | 0                                         | 2,089                                             | 0                                                      |
| 19 August 2019         | 23 August 2019    | 31                                                     | 0                                         | 1,660                                             | 0                                                      |
| 26 August 2019         | 30 August 2019    | 77                                                     | 0                                         | 2,554                                             | 0                                                      |
| 02 September 2019      | 06 September 2019 | 74                                                     | 0                                         | 2,487                                             | 0                                                      |
| 09 September 2019      | 13 September 2019 | 94                                                     | 1                                         | 2,343                                             | 0                                                      |
| 16 September 2019      | 20 September 2019 | 156                                                    | 0                                         | 2,498                                             | 0                                                      |
| 23 September 2019      | 27 September 2019 | 121                                                    | 0                                         | 1,721                                             | 0                                                      |
| 30 September 2019      | 04 October 2019   | 60                                                     | 0                                         | 383                                               | 0                                                      |
| 08 October 2019        | 11 October 2019   | 69                                                     | 0                                         | 1,485                                             | 0                                                      |
| 14 October 2019        | 18 October 2019   | 44                                                     | 0                                         | 1,536                                             | 0                                                      |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 15 April 2019          | 18 April 2019     | 168                                       | 121                                               | 5                                                      | 0                                         |
| 23 April 2019          | 26 April 2019     | 298                                       | 182                                               | 1                                                      | 122                                       |
| 29 April 2019          | 03 May 2019       | 172                                       | 119                                               | 2                                                      | 102                                       |
| 06 May 2019            | 10 May 2019       | 122                                       | 94                                                | 2                                                      | 58                                        |
| 14 May 2019            | 17 May 2019       | 122                                       | 123                                               | 3                                                      | 60                                        |
| 20 May 2019            | 24 May 2019       | 120                                       | 119                                               | 2                                                      | 60                                        |
| 27 May 2019            | 31 May 2019       | 143                                       | 136                                               | 2                                                      | 73                                        |
| 03 June 2019           | 06 June 2019      | 80                                        | 177                                               | 8                                                      | 56                                        |
| 10 June 2019           | 14 June 2019      | 170                                       | 178                                               | 3                                                      | 114                                       |
| 17 June 2019           | 21 June 2019      | 209                                       | 205                                               | 21                                                     | 60                                        |
| 24 June 2019           | 28 June 2019      | 90                                        | 155                                               | 6                                                      | 58                                        |
| 02 July 2019           | 05 July 2019      | 123                                       | 171                                               | 5                                                      | 110                                       |
| 08 July 2019           | 12 July 2019      | 195                                       | 227                                               | 6                                                      | 122                                       |
| 15 July 2019           | 19 July 2019      | 194                                       | 165                                               | 7                                                      | 32                                        |
| 22 July 2019           | 26 July 2019      | 204                                       | 185                                               | 3                                                      | 64                                        |
| 29 July 2019           | 02 August 2019    | 96                                        | 104                                               | 1                                                      | 32                                        |
| 05 August 2019         | 09 August 2019    | 195                                       | 259                                               | 3                                                      | 88                                        |
| 12 August 2019         | 16 August 2019    | 207                                       | 203                                               | 2                                                      | 122                                       |
| 19 August 2019         | 23 August 2019    | 122                                       | 189                                               | 12                                                     | 32                                        |
| 26 August 2019         | 30 August 2019    | 252                                       | 263                                               | 8                                                      | 70                                        |
| 02 September 2019      | 06 September 2019 | 317                                       | 311                                               | 6                                                      | 64                                        |
| 09 September 2019      | 13 September 2019 | 173                                       | 192                                               | 10                                                     | 64                                        |
| 16 September 2019      | 20 September 2019 | 199                                       | 282                                               | 13                                                     | 60                                        |
| 23 September 2019      | 27 September 2019 | 307                                       | 427                                               | 5                                                      | 66                                        |
| 30 September 2019      | 04 October 2019   | 124                                       | 173                                               | 8                                                      | 60                                        |
| 08 October 2019        | 11 October 2019   | 86                                        | 149                                               | 1                                                      | 32                                        |
| 14 October 2019        | 18 October 2019   | 159                                       | 176                                               | 5                                                      | 32                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 15 April 2019          | 18 April 2019     | 18                                                | 0                                                      | 94                                        | 312                                               |
| 23 April 2019          | 26 April 2019     | 81                                                | 0                                                      | 239                                       | 332                                               |
| 29 April 2019          | 03 May 2019       | 52                                                | 0                                                      | 109                                       | 64                                                |
| 06 May 2019            | 10 May 2019       | 34                                                | 0                                                      | 154                                       | 256                                               |
| 14 May 2019            | 17 May 2019       | 33                                                | 0                                                      | 174                                       | 268                                               |
| 20 May 2019            | 24 May 2019       | 61                                                | 1                                                      | 103                                       | 172                                               |
| 27 May 2019            | 31 May 2019       | 53                                                | 0                                                      | 158                                       | 306                                               |
| 03 June 2019           | 06 June 2019      | 52                                                | 0                                                      | 211                                       | 536                                               |
| 10 June 2019           | 14 June 2019      | 98                                                | 0                                                      | 309                                       | 1,128                                             |
| 17 June 2019           | 21 June 2019      | 55                                                | 0                                                      | 194                                       | 559                                               |
| 24 June 2019           | 28 June 2019      | 74                                                | 0                                                      | 207                                       | 470                                               |
| 02 July 2019           | 05 July 2019      | 97                                                | 0                                                      | 160                                       | 345                                               |
| 08 July 2019           | 12 July 2019      | 79                                                | 0                                                      | 214                                       | 318                                               |
| 15 July 2019           | 19 July 2019      | 42                                                | 0                                                      | 170                                       | 220                                               |
| 22 July 2019           | 26 July 2019      | 64                                                | 0                                                      | 120                                       | 487                                               |
| 29 July 2019           | 02 August 2019    | 57                                                | 0                                                      | 134                                       | 408                                               |
| 05 August 2019         | 09 August 2019    | 80                                                | 0                                                      | 143                                       | 652                                               |
| 12 August 2019         | 16 August 2019    | 94                                                | 0                                                      | 196                                       | 387                                               |
| 19 August 2019         | 23 August 2019    | 45                                                | 0                                                      | 172                                       | 453                                               |
| 26 August 2019         | 30 August 2019    | 80                                                | 0                                                      | 131                                       | 660                                               |
| 02 September 2019      | 06 September 2019 | 76                                                | 0                                                      | 214                                       | 477                                               |
| 09 September 2019      | 13 September 2019 | 61                                                | 0                                                      | 257                                       | 426                                               |
| 16 September 2019      | 20 September 2019 | 119                                               | 0                                                      | 210                                       | 551                                               |
| 23 September 2019      | 27 September 2019 | 166                                               | 0                                                      | 276                                       | 1,519                                             |
| 30 September 2019      | 04 October 2019   | 82                                                | 0                                                      | 274                                       | 667                                               |
| 08 October 2019        | 11 October 2019   | 41                                                | 0                                                      | 157                                       | 401                                               |
| 14 October 2019        | 18 October 2019   | 51                                                | 0                                                      | 182                                       | 1,953                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 15 April 2019          | 18 April 2019     | 19                                                     | 19                                        | 2,472                                             | 0                                                      |
| 23 April 2019          | 26 April 2019     | 0                                                      | 13                                        | 1,887                                             | 0                                                      |
| 29 April 2019          | 03 May 2019       | 0                                                      | 113                                       | 1,797                                             | 0                                                      |
| 06 May 2019            | 10 May 2019       | 2                                                      | 169                                       | 2,743                                             | 0                                                      |
| 14 May 2019            | 17 May 2019       | 18                                                     | 60                                        | 2,056                                             | 0                                                      |
| 20 May 2019            | 24 May 2019       | 0                                                      | 59                                        | 2,698                                             | 0                                                      |
| 27 May 2019            | 31 May 2019       | 4                                                      | 168                                       | 2,314                                             | 0                                                      |
| 03 June 2019           | 06 June 2019      | 2                                                      | 82                                        | 2,713                                             | 0                                                      |
| 10 June 2019           | 14 June 2019      | 4                                                      | 35                                        | 3,652                                             | 0                                                      |
| 17 June 2019           | 21 June 2019      | 7                                                      | 142                                       | 3,467                                             | 0                                                      |
| 24 June 2019           | 28 June 2019      | 1                                                      | 118                                       | 3,953                                             | 0                                                      |
| 02 July 2019           | 05 July 2019      | 0                                                      | 88                                        | 1,469                                             | 0                                                      |
| 08 July 2019           | 12 July 2019      | 12                                                     | 27                                        | 2,094                                             | 0                                                      |
| 15 July 2019           | 19 July 2019      | 11                                                     | 55                                        | 2,003                                             | 0                                                      |
| 22 July 2019           | 26 July 2019      | 21                                                     | 95                                        | 2,951                                             | 0                                                      |
| 29 July 2019           | 02 August 2019    | 4                                                      | 63                                        | 1,897                                             | 0                                                      |
| 05 August 2019         | 09 August 2019    | 14                                                     | 105                                       | 3,195                                             | 0                                                      |
| 12 August 2019         | 16 August 2019    | 21                                                     | 22                                        | 2,916                                             | 0                                                      |
| 19 August 2019         | 23 August 2019    | 12                                                     | 124                                       | 2,562                                             | 0                                                      |
| 26 August 2019         | 30 August 2019    | 10                                                     | 249                                       | 2,131                                             | 0                                                      |
| 02 September 2019      | 06 September 2019 | 16                                                     | 302                                       | 3,310                                             | 0                                                      |
| 09 September 2019      | 13 September 2019 | 27                                                     | 106                                       | 6,872                                             | 0                                                      |
| 16 September 2019      | 20 September 2019 | 18                                                     | 88                                        | 3,008                                             | 0                                                      |
| 23 September 2019      | 27 September 2019 | 6                                                      | 481                                       | 6,822                                             | 0                                                      |
| 30 September 2019      | 04 October 2019   | 7                                                      | 90                                        | 2,415                                             | 0                                                      |
| 08 October 2019        | 11 October 2019   | 5                                                      | 134                                       | 1,639                                             | 0                                                      |
| 14 October 2019        | 18 October 2019   | 12                                                     | 136                                       | 1,902                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 15 April 2019          | 18 April 2019     | 983                                          | 3,973                                                   | 759                                                       | 171                                              |
| 23 April 2019          | 26 April 2019     | 1,312                                        | 4,378                                                   | 608                                                       | 275                                              |
| 29 April 2019          | 03 May 2019       | 1,180                                        | 4,150                                                   | 496                                                       | 284                                              |
| 06 May 2019            | 10 May 2019       | 1,145                                        | 4,503                                                   | 871                                                       | 304                                              |
| 14 May 2019            | 17 May 2019       | 1,184                                        | 4,328                                                   | 879                                                       | 211                                              |
| 20 May 2019            | 24 May 2019       | 1,189                                        | 5,408                                                   | 1,217                                                     | 239                                              |
| 27 May 2019            | 31 May 2019       | 1,225                                        | 5,909                                                   | 636                                                       | 277                                              |
| 03 June 2019           | 06 June 2019      | 1,058                                        | 4,826                                                   | 542                                                       | 197                                              |
| 10 June 2019           | 14 June 2019      | 1,378                                        | 8,989                                                   | 1,441                                                     | 270                                              |
| 17 June 2019           | 21 June 2019      | 1,255                                        | 5,988                                                   | 897                                                       | 247                                              |
| 24 June 2019           | 28 June 2019      | 1,609                                        | 8,024                                                   | 698                                                       | 247                                              |
| 02 July 2019           | 05 July 2019      | 1,320                                        | 6,469                                                   | 880                                                       | 325                                              |
| 08 July 2019           | 12 July 2019      | 1,433                                        | 6,243                                                   | 859                                                       | 268                                              |
| 15 July 2019           | 19 July 2019      | 1,224                                        | 5,220                                                   | 830                                                       | 247                                              |
| 22 July 2019           | 26 July 2019      | 1,872                                        | 6,627                                                   | 701                                                       | 386                                              |
| 29 July 2019           | 02 August 2019    | 1,193                                        | 5,475                                                   | 535                                                       | 254                                              |
| 05 August 2019         | 09 August 2019    | 1,580                                        | 8,279                                                   | 1,730                                                     | 434                                              |
| 12 August 2019         | 16 August 2019    | 1,280                                        | 6,308                                                   | 582                                                       | 280                                              |
| 19 August 2019         | 23 August 2019    | 981                                          | 5,570                                                   | 660                                                       | 220                                              |
| 26 August 2019         | 30 August 2019    | 1,542                                        | 6,756                                                   | 851                                                       | 333                                              |
| 02 September 2019      | 06 September 2019 | 1,381                                        | 9,614                                                   | 937                                                       | 310                                              |
| 09 September 2019      | 13 September 2019 | 1,257                                        | 8,013                                                   | 801                                                       | 237                                              |
| 16 September 2019      | 20 September 2019 | 1,266                                        | 7,126                                                   | 1,129                                                     | 280                                              |
| 23 September 2019      | 27 September 2019 | 1,409                                        | 7,641                                                   | 1,198                                                     | 441                                              |
| 30 September 2019      | 04 October 2019   | 1,439                                        | 5,950                                                   | 909                                                       | 292                                              |
| 08 October 2019        | 11 October 2019   | 934                                          | 4,520                                                   | 604                                                       | 202                                              |
| 14 October 2019        | 18 October 2019   | 1,239                                        | 6,399                                                   | 650                                                       | 258                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 15 April 2019          | 18 April 2019     | 1,809                                                       | 517                                                           | 186                                               | 1,847                                                        |
| 23 April 2019          | 26 April 2019     | 1,777                                                       | 225                                                           | 284                                               | 1,717                                                        |
| 29 April 2019          | 03 May 2019       | 1,517                                                       | 314                                                           | 240                                               | 1,309                                                        |
| 06 May 2019            | 10 May 2019       | 2,329                                                       | 524                                                           | 233                                               | 1,771                                                        |
| 14 May 2019            | 17 May 2019       | 1,730                                                       | 400                                                           | 228                                               | 1,631                                                        |
| 20 May 2019            | 24 May 2019       | 2,730                                                       | 636                                                           | 243                                               | 1,536                                                        |
| 27 May 2019            | 31 May 2019       | 2,349                                                       | 295                                                           | 255                                               | 1,888                                                        |
| 03 June 2019           | 06 June 2019      | 1,546                                                       | 207                                                           | 270                                               | 1,690                                                        |
| 10 June 2019           | 14 June 2019      | 3,852                                                       | 604                                                           | 317                                               | 2,476                                                        |
| 17 June 2019           | 21 June 2019      | 3,360                                                       | 485                                                           | 333                                               | 1,724                                                        |
| 24 June 2019           | 28 June 2019      | 2,995                                                       | 429                                                           | 335                                               | 2,473                                                        |
| 02 July 2019           | 05 July 2019      | 2,180                                                       | 523                                                           | 254                                               | 1,670                                                        |
| 08 July 2019           | 12 July 2019      | 2,363                                                       | 377                                                           | 307                                               | 1,725                                                        |
| 15 July 2019           | 19 July 2019      | 2,159                                                       | 340                                                           | 295                                               | 1,411                                                        |
| 22 July 2019           | 26 July 2019      | 3,941                                                       | 341                                                           | 357                                               | 1,680                                                        |
| 29 July 2019           | 02 August 2019    | 2,224                                                       | 189                                                           | 256                                               | 1,285                                                        |
| 05 August 2019         | 09 August 2019    | 2,766                                                       | 1,025                                                         | 405                                               | 2,194                                                        |
| 12 August 2019         | 16 August 2019    | 2,008                                                       | 219                                                           | 307                                               | 1,376                                                        |
| 19 August 2019         | 23 August 2019    | 2,797                                                       | 214                                                           | 215                                               | 1,468                                                        |
| 26 August 2019         | 30 August 2019    | 2,347                                                       | 302                                                           | 345                                               | 1,827                                                        |
| 02 September 2019      | 06 September 2019 | 3,284                                                       | 458                                                           | 328                                               | 1,999                                                        |
| 09 September 2019      | 13 September 2019 | 3,485                                                       | 335                                                           | 343                                               | 2,396                                                        |
| 16 September 2019      | 20 September 2019 | 2,898                                                       | 439                                                           | 281                                               | 2,138                                                        |
| 23 September 2019      | 27 September 2019 | 5,595                                                       | 472                                                           | 349                                               | 2,644                                                        |
| 30 September 2019      | 04 October 2019   | 2,181                                                       | 406                                                           | 290                                               | 1,525                                                        |
| 08 October 2019        | 11 October 2019   | 1,559                                                       | 217                                                           | 202                                               | 1,402                                                        |
| 14 October 2019        | 18 October 2019   | 1,918                                                       | 262                                                           | 282                                               | 1,526                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 15 April 2019          | 18 April 2019     | 84                                                             | 404                                               | 3,122                                                        | 149                                                            |
| 23 April 2019          | 26 April 2019     | 52                                                             | 549                                               | 2,857                                                        | 209                                                            |
| 29 April 2019          | 03 May 2019       | 32                                                             | 472                                               | 2,503                                                        | 125                                                            |
| 06 May 2019            | 10 May 2019       | 121                                                            | 481                                               | 3,191                                                        | 202                                                            |
| 14 May 2019            | 17 May 2019       | 141                                                            | 496                                               | 3,246                                                        | 261                                                            |
| 20 May 2019            | 24 May 2019       | 132                                                            | 470                                               | 3,912                                                        | 342                                                            |
| 27 May 2019            | 31 May 2019       | 98                                                             | 557                                               | 3,713                                                        | 149                                                            |
| 03 June 2019           | 06 June 2019      | 126                                                            | 509                                               | 4,472                                                        | 193                                                            |
| 10 June 2019           | 14 June 2019      | 164                                                            | 560                                               | 5,352                                                        | 416                                                            |
| 17 June 2019           | 21 June 2019      | 99                                                             | 577                                               | 4,269                                                        | 253                                                            |
| 24 June 2019           | 28 June 2019      | 105                                                            | 670                                               | 5,084                                                        | 146                                                            |
| 02 July 2019           | 05 July 2019      | 106                                                            | 536                                               | 4,286                                                        | 184                                                            |
| 08 July 2019           | 12 July 2019      | 139                                                            | 662                                               | 3,755                                                        | 233                                                            |
| 15 July 2019           | 19 July 2019      | 85                                                             | 535                                               | 3,454                                                        | 294                                                            |
| 22 July 2019           | 26 July 2019      | 87                                                             | 711                                               | 3,501                                                        | 230                                                            |
| 29 July 2019           | 02 August 2019    | 97                                                             | 482                                               | 3,278                                                        | 168                                                            |
| 05 August 2019         | 09 August 2019    | 174                                                            | 610                                               | 5,018                                                        | 337                                                            |
| 12 August 2019         | 16 August 2019    | 116                                                            | 579                                               | 4,360                                                        | 188                                                            |
| 19 August 2019         | 23 August 2019    | 89                                                             | 467                                               | 3,316                                                        | 227                                                            |
| 26 August 2019         | 30 August 2019    | 187                                                            | 733                                               | 4,156                                                        | 245                                                            |
| 02 September 2019      | 06 September 2019 | 116                                                            | 781                                               | 5,088                                                        | 214                                                            |
| 09 September 2019      | 13 September 2019 | 103                                                            | 580                                               | 5,738                                                        | 239                                                            |
| 16 September 2019      | 20 September 2019 | 174                                                            | 566                                               | 5,190                                                        | 386                                                            |
| 23 September 2019      | 27 September 2019 | 136                                                            | 826                                               | 5,155                                                        | 338                                                            |
| 30 September 2019      | 04 October 2019   | 133                                                            | 624                                               | 2,989                                                        | 190                                                            |
| 08 October 2019        | 11 October 2019   | 118                                                            | 431                                               | 3,039                                                        | 189                                                            |
| 14 October 2019        | 18 October 2019   | 91                                                             | 573                                               | 4,145                                                        | 209                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 15 April 2019          | 18 April 2019     | 410                                                | 3,076                                                         | 82                                                              | 205                                                    |
| 23 April 2019          | 26 April 2019     | 572                                                | 2,624                                                         | 131                                                             | 290                                                    |
| 29 April 2019          | 03 May 2019       | 482                                                | 2,937                                                         | 49                                                              | 231                                                    |
| 06 May 2019            | 10 May 2019       | 463                                                | 3,196                                                         | 97                                                              | 228                                                    |
| 14 May 2019            | 17 May 2019       | 493                                                | 3,280                                                         | 116                                                             | 237                                                    |
| 20 May 2019            | 24 May 2019       | 477                                                | 2,843                                                         | 123                                                             | 236                                                    |
| 27 May 2019            | 31 May 2019       | 537                                                | 3,887                                                         | 115                                                             | 246                                                    |
| 03 June 2019           | 06 June 2019      | 414                                                | 3,813                                                         | 79                                                              | 222                                                    |
| 10 June 2019           | 14 June 2019      | 585                                                | 4,812                                                         | 302                                                             | 297                                                    |
| 17 June 2019           | 21 June 2019      | 549                                                | 3,878                                                         | 135                                                             | 266                                                    |
| 24 June 2019           | 28 June 2019      | 585                                                | 4,856                                                         | 56                                                              | 267                                                    |
| 02 July 2019           | 05 July 2019      | 511                                                | 3,338                                                         | 110                                                             | 235                                                    |
| 08 July 2019           | 12 July 2019      | 579                                                | 3,515                                                         | 171                                                             | 275                                                    |
| 15 July 2019           | 19 July 2019      | 529                                                | 2,950                                                         | 147                                                             | 257                                                    |
| 22 July 2019           | 26 July 2019      | 726                                                | 3,074                                                         | 109                                                             | 354                                                    |
| 29 July 2019           | 02 August 2019    | 462                                                | 3,338                                                         | 134                                                             | 228                                                    |
| 05 August 2019         | 09 August 2019    | 518                                                | 4,751                                                         | 224                                                             | 288                                                    |
| 12 August 2019         | 16 August 2019    | 538                                                | 4,335                                                         | 116                                                             | 265                                                    |
| 19 August 2019         | 23 August 2019    | 489                                                | 3,192                                                         | 152                                                             | 215                                                    |
| 26 August 2019         | 30 August 2019    | 660                                                | 4,122                                                         | 203                                                             | 332                                                    |
| 02 September 2019      | 06 September 2019 | 572                                                | 5,327                                                         | 226                                                             | 330                                                    |
| 09 September 2019      | 13 September 2019 | 561                                                | 5,848                                                         | 235                                                             | 292                                                    |
| 16 September 2019      | 20 September 2019 | 564                                                | 4,375                                                         | 306                                                             | 282                                                    |
| 23 September 2019      | 27 September 2019 | 629                                                | 5,249                                                         | 368                                                             | 331                                                    |
| 30 September 2019      | 04 October 2019   | 616                                                | 2,522                                                         | 240                                                             | 299                                                    |
| 08 October 2019        | 11 October 2019   | 378                                                | 2,691                                                         | 148                                                             | 211                                                    |
| 14 October 2019        | 18 October 2019   | 532                                                | 3,858                                                         | 133                                                             | 260                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 15 April 2019          | 18 April 2019     | 838                                                            | 4                                                                | 113                                                    | 187                                                            |
| 23 April 2019          | 26 April 2019     | 873                                                            | 2                                                                | 194                                                    | 203                                                            |
| 29 April 2019          | 03 May 2019       | 676                                                            | 2                                                                | 139                                                    | 133                                                            |
| 06 May 2019            | 10 May 2019       | 789                                                            | 2                                                                | 142                                                    | 147                                                            |
| 14 May 2019            | 17 May 2019       | 912                                                            | 14                                                               | 149                                                    | 162                                                            |
| 20 May 2019            | 24 May 2019       | 918                                                            | 4                                                                | 142                                                    | 143                                                            |
| 27 May 2019            | 31 May 2019       | 1,326                                                          | 4                                                                | 151                                                    | 161                                                            |
| 03 June 2019           | 06 June 2019      | 1,294                                                          | 4                                                                | 114                                                    | 179                                                            |
| 10 June 2019           | 14 June 2019      | 1,418                                                          | 8                                                                | 197                                                    | 204                                                            |
| 17 June 2019           | 21 June 2019      | 1,276                                                          | 4                                                                | 153                                                    | 223                                                            |
| 24 June 2019           | 28 June 2019      | 1,225                                                          | 2                                                                | 181                                                    | 223                                                            |
| 02 July 2019           | 05 July 2019      | 1,166                                                          | 2                                                                | 164                                                    | 179                                                            |
| 08 July 2019           | 12 July 2019      | 1,169                                                          | 6                                                                | 191                                                    | 177                                                            |
| 15 July 2019           | 19 July 2019      | 875                                                            | 8                                                                | 174                                                    | 171                                                            |
| 22 July 2019           | 26 July 2019      | 1,044                                                          | 6                                                                | 231                                                    | 184                                                            |
| 29 July 2019           | 02 August 2019    | 1,222                                                          | 9                                                                | 157                                                    | 192                                                            |
| 05 August 2019         | 09 August 2019    | 1,723                                                          | 7                                                                | 193                                                    | 386                                                            |
| 12 August 2019         | 16 August 2019    | 1,374                                                          | 6                                                                | 176                                                    | 289                                                            |
| 19 August 2019         | 23 August 2019    | 1,190                                                          | 13                                                               | 117                                                    | 212                                                            |
| 26 August 2019         | 30 August 2019    | 1,502                                                          | 2                                                                | 195                                                    | 414                                                            |
| 02 September 2019      | 06 September 2019 | 1,730                                                          | 6                                                                | 211                                                    | 384                                                            |
| 09 September 2019      | 13 September 2019 | 1,497                                                          | 14                                                               | 162                                                    | 213                                                            |
| 16 September 2019      | 20 September 2019 | 1,149                                                          | 6                                                                | 172                                                    | 261                                                            |
| 23 September 2019      | 27 September 2019 | 1,551                                                          | 8                                                                | 206                                                    | 515                                                            |
| 30 September 2019      | 04 October 2019   | 1,105                                                          | 6                                                                | 180                                                    | 235                                                            |
| 08 October 2019        | 11 October 2019   | 707                                                            | 4                                                                | 119                                                    | 236                                                            |
| 14 October 2019        | 18 October 2019   | 1,143                                                          | 8                                                                | 159                                                    | 496                                                            |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 15 April 2019          | 18 April 2019     | 5                                                                | 280                                              | 471                                                         | 0                                                             |
| 23 April 2019          | 26 April 2019     | 2                                                                | 470                                              | 539                                                         | 0                                                             |
| 29 April 2019          | 03 May 2019       | 2                                                                | 340                                              | 302                                                         | 0                                                             |
| 06 May 2019            | 10 May 2019       | 2                                                                | 339                                              | 432                                                         | 0                                                             |
| 14 May 2019            | 17 May 2019       | 8                                                                | 352                                              | 451                                                         | 4                                                             |
| 20 May 2019            | 24 May 2019       | 4                                                                | 313                                              | 487                                                         | 0                                                             |
| 27 May 2019            | 31 May 2019       | 4                                                                | 329                                              | 416                                                         | 0                                                             |
| 03 June 2019           | 06 June 2019      | 4                                                                | 279                                              | 565                                                         | 2                                                             |
| 10 June 2019           | 14 June 2019      | 8                                                                | 445                                              | 902                                                         | 0                                                             |
| 17 June 2019           | 21 June 2019      | 4                                                                | 367                                              | 663                                                         | 10                                                            |
| 24 June 2019           | 28 June 2019      | 2                                                                | 337                                              | 638                                                         | 0                                                             |
| 02 July 2019           | 05 July 2019      | 2                                                                | 344                                              | 525                                                         | 3                                                             |
| 08 July 2019           | 12 July 2019      | 5                                                                | 396                                              | 612                                                         | 0                                                             |
| 15 July 2019           | 19 July 2019      | 8                                                                | 362                                              | 451                                                         | 2                                                             |
| 22 July 2019           | 26 July 2019      | 2                                                                | 474                                              | 578                                                         | 4                                                             |
| 29 July 2019           | 02 August 2019    | 6                                                                | 327                                              | 678                                                         | 0                                                             |
| 05 August 2019         | 09 August 2019    | 7                                                                | 381                                              | 1,040                                                       | 9                                                             |
| 12 August 2019         | 16 August 2019    | 9                                                                | 432                                              | 1,001                                                       | 2                                                             |
| 19 August 2019         | 23 August 2019    | 13                                                               | 289                                              | 757                                                         | 8                                                             |
| 26 August 2019         | 30 August 2019    | 2                                                                | 433                                              | 877                                                         | 5                                                             |
| 02 September 2019      | 06 September 2019 | 12                                                               | 475                                              | 818                                                         | 2                                                             |
| 09 September 2019      | 13 September 2019 | 6                                                                | 363                                              | 723                                                         | 0                                                             |
| 16 September 2019      | 20 September 2019 | 6                                                                | 387                                              | 959                                                         | 0                                                             |
| 23 September 2019      | 27 September 2019 | 8                                                                | 474                                              | 879                                                         | 0                                                             |
| 30 September 2019      | 04 October 2019   | 6                                                                | 419                                              | 942                                                         | 2                                                             |
| 08 October 2019        | 11 October 2019   | 4                                                                | 281                                              | 460                                                         | 0                                                             |
| 14 October 2019        | 18 October 2019   | 8                                                                | 381                                              | 670                                                         | 0                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$mn)            |                                             |                                                        |                                                          |
|------------------------|------------------|----------------------------------------|---------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|
| For The Period         |                  | Asset Class Total                      | By Product                                  |                                                        |                                                          |
| From                   | To               | New Trade Turnover<br>(US\$mn) / Total | New Trade Turnover<br>(US\$mn) / Basis Swap | New Trade Turnover<br>(US\$mn) / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Overnight<br>Index Swap |
| 21 October 2019        | 25 October 2019  | 1,964,294.93                           | 446,478.18                                  | 1,258,114.07                                           | 259,702.68                                               |
| 28 October 2019        | 01 November 2019 | 2,651,488.23                           | 1,086,053.53                                | 1,359,560.28                                           | 205,874.43                                               |
| 04 November 2019       | 08 November 2019 | 4,037,221.48                           | 2,131,645.77                                | 1,527,317.30                                           | 378,258.42                                               |
| 11 November 2019       | 15 November 2019 | 1,813,824.67                           | 663,207.21                                  | 1,022,904.02                                           | 127,713.43                                               |
| 18 November 2019       | 22 November 2019 | 2,562,129.93                           | 783,838.21                                  | 1,451,682.00                                           | 326,609.72                                               |
| 25 November 2019       | 29 November 2019 | 1,949,073.35                           | 580,682.20                                  | 1,116,636.87                                           | 251,754.28                                               |
| 02 December 2019       | 06 December 2019 | 2,548,361.67                           | 800,259.66                                  | 1,311,508.44                                           | 436,593.58                                               |
| 09 December 2019       | 13 December 2019 | 3,113,536.97                           | 757,896.22                                  | 1,809,351.42                                           | 546,289.33                                               |
| 16 December 2019       | 20 December 2019 | 1,968,373.72                           | 484,112.80                                  | 1,126,837.45                                           | 357,423.47                                               |
| 23 December 2019       | 27 December 2019 | 1,075,545.38                           | 454,510.24                                  | 562,993.14                                             | 58,042.01                                                |
| 30 December 2019       | 03 January 2020  | 1,223,573.57                           | 558,021.52                                  | 613,650.79                                             | 51,901.26                                                |
| 06 January 2020        | 10 January 2020  | 2,581,325.77                           | 839,588.22                                  | 1,349,107.58                                           | 392,629.97                                               |
| 13 January 2020        | 17 January 2020  | 2,298,997.83                           | 488,362.13                                  | 1,265,262.96                                           | 545,372.74                                               |
| 20 January 2020        | 24 January 2020  | 2,218,251.52                           | 489,424.67                                  | 1,062,782.71                                           | 666,044.13                                               |
| 29 January 2020        | 31 January 2020  | 3,079,901.96                           | 839,314.87                                  | 1,095,789.06                                           | 1,144,798.03                                             |
| 03 February 2020       | 07 February 2020 | 3,811,920.25                           | 908,188.28                                  | 1,477,780.73                                           | 1,425,951.24                                             |
| 10 February 2020       | 14 February 2020 | 1,863,695.64                           | 370,867.88                                  | 1,094,006.01                                           | 398,821.74                                               |
| 17 February 2020       | 21 February 2020 | 1,963,529.88                           | 516,628.69                                  | 1,142,350.92                                           | 304,550.28                                               |
| 24 February 2020       | 28 February 2020 | 2,177,304.59                           | 442,021.03                                  | 1,152,132.56                                           | 583,151.01                                               |
| 02 March 2020          | 06 March 2020    | 3,181,089.13                           | 726,284.76                                  | 1,403,803.54                                           | 1,051,000.83                                             |
| 09 March 2020          | 13 March 2020    | 2,615,142.25                           | 409,984.41                                  | 1,264,860.88                                           | 940,296.95                                               |
| 16 March 2020          | 20 March 2020    | 1,945,524.40                           | 397,833.50                                  | 1,236,847.17                                           | 310,843.73                                               |
| 23 March 2020          | 27 March 2020    | 1,679,916.99                           | 423,211.34                                  | 977,564.43                                             | 279,141.23                                               |
| 30 March 2020          | 03 April 2020    | 2,165,088.72                           | 520,837.57                                  | 1,157,086.60                                           | 487,164.55                                               |
| 06 April 2020          | 09 April 2020    | 1,592,831.64                           | 395,410.92                                  | 968,847.04                                             | 228,573.67                                               |
| 14 April 2020          | 17 April 2020    | 1,608,704.25                           | 488,821.97                                  | 925,655.24                                             | 194,227.04                                               |
| 20 April 2020          | 24 April 2020    | 1,547,504.62                           | 349,674.57                                  | 996,420.73                                             | 201,409.32                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 21 October 2019        | 25 October 2019  | 14,541.28                                                         | 738,378.16                                                                | 135,098.91                                                                     | 431,936.90                                                            |
| 28 October 2019        | 01 November 2019 | 9,993.11                                                          | 634,322.29                                                                | 138,310.61                                                                     | 1,076,060.41                                                          |
| 04 November 2019       | 08 November 2019 | 14,756.88                                                         | 570,655.17                                                                | 229,547.34                                                                     | 2,116,888.89                                                          |
| 11 November 2019       | 15 November 2019 | 21,971.05                                                         | 511,154.17                                                                | 75,376.64                                                                      | 641,236.17                                                            |
| 18 November 2019       | 22 November 2019 | 28,157.87                                                         | 785,225.53                                                                | 270,645.73                                                                     | 755,680.34                                                            |
| 25 November 2019       | 29 November 2019 | 47,168.04                                                         | 621,166.40                                                                | 203,849.81                                                                     | 533,514.15                                                            |
| 02 December 2019       | 06 December 2019 | 45,774.50                                                         | 714,824.37                                                                | 378,106.29                                                                     | 754,485.16                                                            |
| 09 December 2019       | 13 December 2019 | 39,870.19                                                         | 1,121,815.71                                                              | 491,082.03                                                                     | 718,026.03                                                            |
| 16 December 2019       | 20 December 2019 | 9,900.61                                                          | 615,247.77                                                                | 271,399.91                                                                     | 474,212.19                                                            |
| 23 December 2019       | 27 December 2019 | 8,160.66                                                          | 205,514.07                                                                | 22,372.35                                                                      | 446,349.58                                                            |
| 30 December 2019       | 03 January 2020  | 9,452.16                                                          | 211,141.52                                                                | 33,123.83                                                                      | 548,569.36                                                            |
| 06 January 2020        | 10 January 2020  | 24,439.08                                                         | 736,886.62                                                                | 268,492.37                                                                     | 815,149.14                                                            |
| 13 January 2020        | 17 January 2020  | 23,838.45                                                         | 736,384.14                                                                | 407,064.78                                                                     | 464,523.68                                                            |
| 20 January 2020        | 24 January 2020  | 13,232.13                                                         | 566,592.25                                                                | 497,573.71                                                                     | 476,192.54                                                            |
| 29 January 2020        | 31 January 2020  | 18,954.33                                                         | 408,333.35                                                                | 911,211.94                                                                     | 820,360.53                                                            |
| 03 February 2020       | 07 February 2020 | 42,342.67                                                         | 799,254.67                                                                | 1,216,246.20                                                                   | 865,845.60                                                            |
| 10 February 2020       | 14 February 2020 | 11,704.64                                                         | 621,341.60                                                                | 312,283.00                                                                     | 359,163.24                                                            |
| 17 February 2020       | 21 February 2020 | 36,637.80                                                         | 632,356.83                                                                | 227,798.95                                                                     | 479,990.89                                                            |
| 24 February 2020       | 28 February 2020 | 43,081.60                                                         | 618,256.89                                                                | 389,770.03                                                                     | 398,939.43                                                            |
| 02 March 2020          | 06 March 2020    | 69,279.13                                                         | 618,306.46                                                                | 664,063.10                                                                     | 657,005.63                                                            |
| 09 March 2020          | 13 March 2020    | 48,603.07                                                         | 726,590.74                                                                | 652,096.88                                                                     | 361,381.34                                                            |
| 16 March 2020          | 20 March 2020    | 24,513.74                                                         | 668,866.67                                                                | 153,527.93                                                                     | 373,319.77                                                            |
| 23 March 2020          | 27 March 2020    | 17,461.93                                                         | 460,467.38                                                                | 134,521.03                                                                     | 405,749.41                                                            |
| 30 March 2020          | 03 April 2020    | 24,486.42                                                         | 612,262.32                                                                | 265,989.05                                                                     | 496,351.14                                                            |
| 06 April 2020          | 09 April 2020    | 35,323.82                                                         | 639,331.73                                                                | 114,229.05                                                                     | 360,087.10                                                            |
| 14 April 2020          | 17 April 2020    | 27,485.00                                                         | 435,863.51                                                                | 127,630.29                                                                     | 461,336.97                                                            |
| 20 April 2020          | 24 April 2020    | 26,468.46                                                         | 573,408.31                                                                | 70,412.19                                                                      | 323,206.11                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 21 October 2019        | 25 October 2019  | 519,735.92                                                                       | 124,603.77                                                                         | 46,863.32                                           | 110,850.13                                                  |
| 28 October 2019        | 01 November 2019 | 725,237.99                                                                       | 67,563.82                                                                          | 63,151.55                                           | 110,556.97                                                  |
| 04 November 2019       | 08 November 2019 | 956,662.12                                                                       | 148,711.08                                                                         | 115,454.77                                          | 184,427.50                                                  |
| 11 November 2019       | 15 November 2019 | 511,749.85                                                                       | 52,336.79                                                                          | 73,715.74                                           | 107,362.20                                                  |
| 18 November 2019       | 22 November 2019 | 666,456.47                                                                       | 55,963.99                                                                          | 72,731.93                                           | 105,779.19                                                  |
| 25 November 2019       | 29 November 2019 | 495,470.47                                                                       | 47,904.47                                                                          | 56,635.43                                           | 94,153.10                                                   |
| 02 December 2019       | 06 December 2019 | 596,684.07                                                                       | 58,487.29                                                                          | 41,623.23                                           | 172,823.29                                                  |
| 09 December 2019       | 13 December 2019 | 687,535.71                                                                       | 55,207.30                                                                          | 78,030.20                                           | 86,420.52                                                   |
| 16 December 2019       | 20 December 2019 | 511,589.68                                                                       | 86,023.56                                                                          | 41,213.46                                           | 126,240.00                                                  |
| 23 December 2019       | 27 December 2019 | 357,479.07                                                                       | 35,669.66                                                                          | 27,210.30                                           | 105,488.57                                                  |
| 30 December 2019       | 03 January 2020  | 402,509.27                                                                       | 18,777.43                                                                          | 28,701.49                                           | 64,058.61                                                   |
| 06 January 2020        | 10 January 2020  | 612,220.96                                                                       | 124,137.60                                                                         | 33,725.29                                           | 99,529.13                                                   |
| 13 January 2020        | 17 January 2020  | 528,878.82                                                                       | 138,307.96                                                                         | 25,679.87                                           | 90,560.99                                                   |
| 20 January 2020        | 24 January 2020  | 496,190.47                                                                       | 168,470.42                                                                         | 23,821.50                                           | 65,725.44                                                   |
| 29 January 2020        | 31 January 2020  | 687,455.71                                                                       | 233,586.09                                                                         | 35,439.03                                           | 90,014.01                                                   |
| 03 February 2020       | 07 February 2020 | 678,526.07                                                                       | 209,705.04                                                                         | 34,584.77                                           | 96,885.20                                                   |
| 10 February 2020       | 14 February 2020 | 472,664.41                                                                       | 86,538.75                                                                          | 29,906.36                                           | 83,130.67                                                   |
| 17 February 2020       | 21 February 2020 | 509,994.09                                                                       | 76,751.33                                                                          | 36,333.87                                           | 77,921.81                                                   |
| 24 February 2020       | 28 February 2020 | 533,875.67                                                                       | 193,380.98                                                                         | 40,040.42                                           | 191,329.01                                                  |
| 02 March 2020          | 06 March 2020    | 785,497.08                                                                       | 386,937.72                                                                         | 43,844.11                                           | 188,423.60                                                  |
| 09 March 2020          | 13 March 2020    | 538,270.14                                                                       | 288,200.07                                                                         | 58,349.28                                           | 210,155.94                                                  |
| 16 March 2020          | 20 March 2020    | 567,980.50                                                                       | 157,315.81                                                                         | 46,388.98                                           | 247,270.06                                                  |
| 23 March 2020          | 27 March 2020    | 517,097.05                                                                       | 144,620.19                                                                         | 42,481.33                                           | 193,255.53                                                  |
| 30 March 2020          | 03 April 2020    | 544,824.28                                                                       | 221,175.50                                                                         | 36,416.18                                           | 139,352.24                                                  |
| 06 April 2020          | 09 April 2020    | 329,515.32                                                                       | 114,344.62                                                                         | 29,592.38                                           | 108,251.09                                                  |
| 14 April 2020          | 17 April 2020    | 489,791.73                                                                       | 66,596.76                                                                          | 59,275.87                                           | 122,666.44                                                  |
| 20 April 2020          | 24 April 2020    | 423,012.42                                                                       | 130,997.13                                                                         | 31,132.11                                           | 109,124.29                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 21 October 2019        | 25 October 2019  | 16,383.60                                                     | 0.00                                                | 67,158.27                                                   | 0.00                                                          |
| 28 October 2019        | 01 November 2019 | 26,852.24                                                     | 0.00                                                | 92,138.26                                                   | 0.00                                                          |
| 04 November 2019       | 08 November 2019 | 23,986.22                                                     | 0.00                                                | 66,141.01                                                   | 0.00                                                          |
| 11 November 2019       | 15 November 2019 | 11,580.67                                                     | 0.00                                                | 90,109.80                                                   | 0.00                                                          |
| 18 November 2019       | 22 November 2019 | 25,356.70                                                     | 0.00                                                | 147,546.83                                                  | 0.00                                                          |
| 25 November 2019       | 29 November 2019 | 17,412.84                                                     | 0.00                                                | 92,263.70                                                   | 0.00                                                          |
| 02 December 2019       | 06 December 2019 | 20,457.82                                                     | 0.00                                                | 96,515.72                                                   | 0.00                                                          |
| 09 December 2019       | 13 December 2019 | 32,829.93                                                     | 0.00                                                | 66,311.24                                                   | 0.00                                                          |
| 16 December 2019       | 20 December 2019 | 36,226.00                                                     | 0.00                                                | 43,897.24                                                   | 0.00                                                          |
| 23 December 2019       | 27 December 2019 | 11,304.50                                                     | 0.00                                                | 28,330.10                                                   | 0.00                                                          |
| 30 December 2019       | 03 January 2020  | 6,783.75                                                      | 0.00                                                | 33,212.40                                                   | 0.00                                                          |
| 06 January 2020        | 10 January 2020  | 36,479.12                                                     | 0.00                                                | 77,811.15                                                   | 0.00                                                          |
| 13 January 2020        | 17 January 2020  | 19,005.90                                                     | 0.00                                                | 103,125.41                                                  | 0.00                                                          |
| 20 January 2020        | 24 January 2020  | 5,456.70                                                      | 0.00                                                | 75,272.38                                                   | 0.00                                                          |
| 29 January 2020        | 31 January 2020  | 136,608.50                                                    | 0.00                                                | 6,164.22                                                    | 0.00                                                          |
| 03 February 2020       | 07 February 2020 | 17,386.70                                                     | 0.00                                                | 105,144.28                                                  | 0.00                                                          |
| 10 February 2020       | 14 February 2020 | 14,255.50                                                     | 0.00                                                | 94,565.93                                                   | 0.00                                                          |
| 17 February 2020       | 21 February 2020 | 9,941.02                                                      | 0.00                                                | 88,604.76                                                   | 0.00                                                          |
| 24 February 2020       | 28 February 2020 | 53,007.40                                                     | 0.00                                                | 95,911.07                                                   | 0.00                                                          |
| 02 March 2020          | 06 March 2020    | 92,613.10                                                     | 0.00                                                | 250,087.76                                                  | 0.00                                                          |
| 09 March 2020          | 13 March 2020    | 98,078.73                                                     | 0.00                                                | 106,651.86                                                  | 0.00                                                          |
| 16 March 2020          | 20 March 2020    | 59,625.80                                                     | 99.92                                               | 176,891.03                                                  | 0.00                                                          |
| 23 March 2020          | 27 March 2020    | 27,751.67                                                     | 0.00                                                | 80,183.94                                                   | 0.00                                                          |
| 30 March 2020          | 03 April 2020    | 160,889.43                                                    | 0.00                                                | 67,336.59                                                   | 0.00                                                          |
| 06 April 2020          | 09 April 2020    | 3,968.15                                                      | 0.00                                                | 98,865.63                                                   | 0.00                                                          |
| 14 April 2020          | 17 April 2020    | 23,686.10                                                     | 0.00                                                | 56,225.47                                                   | 0.00                                                          |
| 20 April 2020          | 24 April 2020    | 10,844.94                                                     | 0.00                                                | 69,993.23                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 21 October 2019        | 25 October 2019  | 13,445.34                                           | 9,060.81                                                    | 2,555.76                                                      | 1,161.10                                            |
| 28 October 2019        | 01 November 2019 | 12,230.58                                           | 8,957.79                                                    | 1,110.25                                                      | 1,186.70                                            |
| 04 November 2019       | 08 November 2019 | 20,531.26                                           | 11,632.10                                                   | 4,556.37                                                      | 1,707.85                                            |
| 11 November 2019       | 15 November 2019 | 13,268.15                                           | 9,151.15                                                    | 5,143.56                                                      | 821.86                                              |
| 18 November 2019       | 22 November 2019 | 14,151.42                                           | 10,068.94                                                   | 620.16                                                        | 1,126.69                                            |
| 25 November 2019       | 29 November 2019 | 6,438.94                                            | 6,793.38                                                    | 7,571.44                                                      | 562.37                                              |
| 02 December 2019       | 06 December 2019 | 6,286.46                                            | 5,578.45                                                    | 631.04                                                        | 553.26                                              |
| 09 December 2019       | 13 December 2019 | 8,742.09                                            | 9,967.86                                                    | 7,448.92                                                      | 880.47                                              |
| 16 December 2019       | 20 December 2019 | 5,315.86                                            | 5,925.18                                                    | 7,774.09                                                      | 628.35                                              |
| 23 December 2019       | 27 December 2019 | 5,215.44                                            | 3,301.26                                                    | 5,184.65                                                      | 582.62                                              |
| 30 December 2019       | 03 January 2020  | 5,192.75                                            | 4,166.13                                                    | 0.00                                                          | 583.48                                              |
| 06 January 2020        | 10 January 2020  | 5,582.92                                            | 6,009.65                                                    | 4,892.87                                                      | 658.53                                              |
| 13 January 2020        | 17 January 2020  | 6,841.53                                            | 6,917.62                                                    | 1,739.48                                                      | 748.19                                              |
| 20 January 2020        | 24 January 2020  | 6,064.64                                            | 6,824.78                                                    | 1,941.86                                                      | 1,646.96                                            |
| 29 January 2020        | 31 January 2020  | 7,123.69                                            | 20,881.38                                                   | 2,559.47                                                      | 1,752.23                                            |
| 03 February 2020       | 07 February 2020 | 6,686.16                                            | 4,612.39                                                    | 1,298.13                                                      | 1,130.69                                            |
| 10 February 2020       | 14 February 2020 | 6,138.92                                            | 5,884.65                                                    | 2,718.87                                                      | 895.47                                              |
| 17 February 2020       | 21 February 2020 | 5,014.83                                            | 6,095.90                                                    | 2,804.70                                                      | 542.34                                              |
| 24 February 2020       | 28 February 2020 | 5,982.43                                            | 6,290.15                                                    | 6,920.05                                                      | 627.81                                              |
| 02 March 2020          | 06 March 2020    | 5,371.74                                            | 9,276.11                                                    | 10,638.64                                                     | 586.58                                              |
| 09 March 2020          | 13 March 2020    | 6,092.63                                            | 11,856.80                                                   | 4,111.88                                                      | 843.91                                              |
| 16 March 2020          | 20 March 2020    | 10,126.47                                           | 12,062.01                                                   | 9,538.49                                                      | 1,164.79                                            |
| 23 March 2020          | 27 March 2020    | 5,176.80                                            | 11,864.19                                                   | 11,429.82                                                     | 1,155.79                                            |
| 30 March 2020          | 03 April 2020    | 3,913.81                                            | 4,752.63                                                    | 3,427.85                                                      | 980.13                                              |
| 06 April 2020          | 09 April 2020    | 988.63                                              | 3,401.71                                                    | 10,519.97                                                     | 455.55                                              |
| 14 April 2020          | 17 April 2020    | 7,494.63                                            | 6,680.39                                                    | 1,054.01                                                      | 1,234.96                                            |
| 20 April 2020          | 24 April 2020    | 4,876.03                                            | 4,512.68                                                    | 12,755.38                                                     | 741.44                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 21 October 2019        | 25 October 2019  | 4,392.76                                                    | 0.00                                                          | 23,372.56                                           | 250,850.98                                                  |
| 28 October 2019        | 01 November 2019 | 1,580.68                                                    | 0.00                                                          | 48,192.88                                           | 80,056.22                                                   |
| 04 November 2019       | 08 November 2019 | 1,760.41                                                    | 0.00                                                          | 22,103.72                                           | 68,123.89                                                   |
| 11 November 2019       | 15 November 2019 | 1,360.19                                                    | 0.00                                                          | 21,798.12                                           | 134,805.78                                                  |
| 18 November 2019       | 22 November 2019 | 4,242.44                                                    | 0.00                                                          | 17,690.17                                           | 57,535.81                                                   |
| 25 November 2019       | 29 November 2019 | 1,462.60                                                    | 0.00                                                          | 11,013.47                                           | 56,354.51                                                   |
| 02 December 2019       | 06 December 2019 | 3,030.77                                                    | 0.00                                                          | 15,426.47                                           | 43,431.01                                                   |
| 09 December 2019       | 13 December 2019 | 4,178.73                                                    | 0.00                                                          | 9,610.39                                            | 114,403.95                                                  |
| 16 December 2019       | 20 December 2019 | 1,248.96                                                    | 0.00                                                          | 4,785.88                                            | 82,716.21                                                   |
| 23 December 2019       | 27 December 2019 | 323.63                                                      | 0.00                                                          | 6,916.94                                            | 21,821.96                                                   |
| 30 December 2019       | 03 January 2020  | 1,589.65                                                    | 0.00                                                          | 3,950.12                                            | 11,370.87                                                   |
| 06 January 2020        | 10 January 2020  | 1,265.64                                                    | 0.00                                                          | 26,696.14                                           | 47,246.84                                                   |
| 13 January 2020        | 17 January 2020  | 6,949.41                                                    | 0.00                                                          | 18,622.90                                           | 90,848.98                                                   |
| 20 January 2020        | 24 January 2020  | 3,883.51                                                    | 0.00                                                          | 11,126.52                                           | 33,053.79                                                   |
| 29 January 2020        | 31 January 2020  | 6,590.71                                                    | 0.00                                                          | 17,244.65                                           | 26,331.87                                                   |
| 03 February 2020       | 07 February 2020 | 3,351.52                                                    | 0.00                                                          | 27,121.58                                           | 42,219.16                                                   |
| 10 February 2020       | 14 February 2020 | 3,714.27                                                    | 0.00                                                          | 11,110.22                                           | 14,780.78                                                   |
| 17 February 2020       | 21 February 2020 | 1,494.33                                                    | 0.00                                                          | 15,152.68                                           | 43,376.71                                                   |
| 24 February 2020       | 28 February 2020 | 1,708.74                                                    | 0.00                                                          | 19,497.67                                           | 61,011.33                                                   |
| 02 March 2020          | 06 March 2020    | 3,146.02                                                    | 0.00                                                          | 13,024.08                                           | 20,852.12                                                   |
| 09 March 2020          | 13 March 2020    | 3,068.04                                                    | 0.00                                                          | 14,051.01                                           | 60,205.50                                                   |
| 16 March 2020          | 20 March 2020    | 4,181.79                                                    | 0.00                                                          | 16,514.83                                           | 22,255.83                                                   |
| 23 March 2020          | 27 March 2020    | 4,331.68                                                    | 0.00                                                          | 19,769.41                                           | 29,022.65                                                   |
| 30 March 2020          | 03 April 2020    | 1,632.76                                                    | 0.00                                                          | 15,842.48                                           | 75,116.59                                                   |
| 06 April 2020          | 09 April 2020    | 3,424.48                                                    | 0.00                                                          | 11,656.79                                           | 15,893.31                                                   |
| 14 April 2020          | 17 April 2020    | 4,209.68                                                    | 0.00                                                          | 10,490.18                                           | 23,406.00                                                   |
| 20 April 2020          | 24 April 2020    | 1,455.40                                                    | 0.00                                                          | 8,318.99                                            | 21,641.56                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 21 October 2019        | 25 October 2019  | 5,607.26                                                      | 1,683.30                                            | 136,180.36                                                  | 0.00                                                          |
| 28 October 2019        | 01 November 2019 | 5,262.48                                                      | 4,419.79                                            | 289,772.64                                                  | 10.21                                                         |
| 04 November 2019       | 08 November 2019 | 6,618.96                                                      | 4,359.65                                            | 79,330.75                                                   | 0.00                                                          |
| 11 November 2019       | 15 November 2019 | 3,023.30                                                      | 8,873.85                                            | 138,468.32                                                  | 0.00                                                          |
| 18 November 2019       | 22 November 2019 | 2,405.50                                                      | 8,530.99                                            | 227,547.82                                                  | 0.00                                                          |
| 25 November 2019       | 29 November 2019 | 4,751.04                                                      | 7,277.73                                            | 164,622.35                                                  | 0.00                                                          |
| 02 December 2019       | 06 December 2019 | 3,816.77                                                      | 6,488.77                                            | 82,013.23                                                   | 0.00                                                          |
| 09 December 2019       | 13 December 2019 | 5,069.87                                                      | 9,185.60                                            | 240,437.59                                                  | 0.00                                                          |
| 16 December 2019       | 20 December 2019 | 2,425.07                                                      | 5,094.15                                            | 93,262.35                                                   | 0.00                                                          |
| 23 December 2019       | 27 December 2019 | 914.16                                                        | 1,351.60                                            | 37,056.80                                                   | 0.00                                                          |
| 30 December 2019       | 03 January 2020  | 0.00                                                          | 8,940.42                                            | 77,350.54                                                   | 0.00                                                          |
| 06 January 2020        | 10 January 2020  | 0.00                                                          | 2,183.51                                            | 143,146.41                                                  | 0.00                                                          |
| 13 January 2020        | 17 January 2020  | 4,592.46                                                      | 3,520.11                                            | 96,202.22                                                   | 0.00                                                          |
| 20 January 2020        | 24 January 2020  | 5,499.41                                                      | 3,670.65                                            | 158,887.36                                                  | 0.00                                                          |
| 29 January 2020        | 31 January 2020  | 1,515.74                                                      | 2,056.83                                            | 51,489.29                                                   | 0.00                                                          |
| 03 February 2020       | 07 February 2020 | 2,065.19                                                      | 9,812.99                                            | 142,340.80                                                  | 0.00                                                          |
| 10 February 2020       | 14 February 2020 | 454.22                                                        | 2,801.67                                            | 118,731.47                                                  | 0.00                                                          |
| 17 February 2020       | 21 February 2020 | 3,250.68                                                      | 7,286.80                                            | 127,249.52                                                  | 0.00                                                          |
| 24 February 2020       | 28 February 2020 | 7,369.91                                                      | 8,295.82                                            | 137,781.68                                                  | 0.00                                                          |
| 02 March 2020          | 06 March 2020    | 2,555.83                                                      | 14,111.16                                           | 178,775.28                                                  | 0.00                                                          |
| 09 March 2020          | 13 March 2020    | 12,105.20                                                     | 5,598.58                                            | 203,117.21                                                  | 0.00                                                          |
| 16 March 2020          | 20 March 2020    | 11,792.15                                                     | 3,361.11                                            | 145,173.07                                                  | 0.00                                                          |
| 23 March 2020          | 27 March 2020    | 706.53                                                        | 2,924.17                                            | 76,776.71                                                   | 0.00                                                          |
| 30 March 2020          | 03 April 2020    | 1,113.07                                                      | 5,547.69                                            | 138,880.41                                                  | 0.00                                                          |
| 06 April 2020          | 09 April 2020    | 1,149.95                                                      | 9,936.01                                            | 175,820.89                                                  | 0.00                                                          |
| 14 April 2020          | 17 April 2020    | 3,798.73                                                      | 10,656.31                                           | 124,374.21                                                  | 0.00                                                          |
| 20 April 2020          | 24 April 2020    | 3,324.98                                                      | 16,234.16                                           | 144,765.61                                                  | 0.00                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 21 October 2019        | 25 October 2019  | 359,952.56                                             | 679,620.76                                                     | 235,156.06                                                       | 347,082.17                                                 |
| 28 October 2019        | 01 November 2019 | 956,872.04                                             | 776,497.72                                                     | 172,639.25                                                       | 890,716.65                                                 |
| 04 November 2019       | 08 November 2019 | 1,967,488.51                                           | 1,115,901.63                                                   | 343,096.86                                                       | 1,812,321.89                                               |
| 11 November 2019       | 15 November 2019 | 544,729.48                                             | 541,646.60                                                     | 107,965.91                                                       | 549,416.78                                                 |
| 18 November 2019       | 22 November 2019 | 669,607.01                                             | 898,960.97                                                     | 298,227.36                                                       | 635,301.29                                                 |
| 25 November 2019       | 29 November 2019 | 498,754.27                                             | 700,987.22                                                     | 222,018.96                                                       | 470,069.23                                                 |
| 02 December 2019       | 06 December 2019 | 729,881.46                                             | 908,115.97                                                     | 411,687.95                                                       | 669,184.89                                                 |
| 09 December 2019       | 13 December 2019 | 651,447.47                                             | 1,287,631.54                                                   | 500,940.61                                                       | 644,791.32                                                 |
| 16 December 2019       | 20 December 2019 | 427,075.10                                             | 773,547.52                                                     | 310,998.31                                                       | 390,319.92                                                 |
| 23 December 2019       | 27 December 2019 | 413,233.33                                             | 366,670.81                                                     | 40,638.70                                                        | 379,436.41                                                 |
| 30 December 2019       | 03 January 2020  | 510,653.26                                             | 421,902.58                                                     | 45,117.51                                                        | 468,155.93                                                 |
| 06 January 2020        | 10 January 2020  | 770,741.83                                             | 974,098.76                                                     | 351,257.98                                                       | 700,439.59                                                 |
| 13 January 2020        | 17 January 2020  | 432,949.53                                             | 870,658.32                                                     | 520,034.89                                                       | 396,429.63                                                 |
| 20 January 2020        | 24 January 2020  | 443,094.40                                             | 719,135.45                                                     | 653,146.16                                                       | 399,321.85                                                 |
| 29 January 2020        | 31 January 2020  | 775,698.44                                             | 894,317.56                                                     | 1,004,114.33                                                     | 717,848.25                                                 |
| 03 February 2020       | 07 February 2020 | 828,852.08                                             | 1,083,227.39                                                   | 1,405,201.21                                                     | 744,563.33                                                 |
| 10 February 2020       | 14 February 2020 | 320,015.25                                             | 773,198.24                                                     | 381,393.17                                                       | 294,290.56                                                 |
| 17 February 2020       | 21 February 2020 | 452,298.17                                             | 797,607.89                                                     | 288,553.88                                                       | 401,579.01                                                 |
| 24 February 2020       | 28 February 2020 | 367,576.87                                             | 658,100.57                                                     | 515,853.64                                                       | 326,152.27                                                 |
| 02 March 2020          | 06 March 2020    | 649,347.08                                             | 753,242.65                                                     | 945,193.26                                                       | 571,253.09                                                 |
| 09 March 2020          | 13 March 2020    | 325,049.00                                             | 669,805.52                                                     | 826,001.14                                                       | 299,409.06                                                 |
| 16 March 2020          | 20 March 2020    | 320,177.41                                             | 629,013.37                                                     | 229,887.29                                                       | 294,873.30                                                 |
| 23 March 2020          | 27 March 2020    | 351,703.84                                             | 582,129.73                                                     | 239,253.20                                                       | 324,245.57                                                 |
| 30 March 2020          | 03 April 2020    | 458,137.28                                             | 730,015.39                                                     | 321,734.21                                                       | 410,148.29                                                 |
| 06 April 2020          | 09 April 2020    | 342,781.55                                             | 563,189.93                                                     | 212,935.59                                                       | 297,024.00                                                 |
| 14 April 2020          | 17 April 2020    | 399,670.02                                             | 588,093.04                                                     | 165,688.20                                                       | 365,526.87                                                 |
| 20 April 2020          | 24 April 2020    | 288,371.84                                             | 644,927.96                                                     | 174,484.03                                                       | 250,964.21                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 21 October 2019        | 25 October 2019  | 525,231.21                                                         | 228,963.03                                                           | 51,708.96                                                   | 276,339.70                                                          |
| 28 October 2019        | 01 November 2019 | 748,898.48                                                         | 189,916.14                                                           | 130,361.82                                                  | 251,482.88                                                          |
| 04 November 2019       | 08 November 2019 | 833,316.86                                                         | 344,792.43                                                           | 240,787.23                                                  | 302,509.74                                                          |
| 11 November 2019       | 15 November 2019 | 513,338.05                                                         | 106,357.95                                                           | 72,591.94                                                   | 186,485.57                                                          |
| 18 November 2019       | 22 November 2019 | 778,885.06                                                         | 282,020.03                                                           | 87,420.23                                                   | 262,399.32                                                          |
| 25 November 2019       | 29 November 2019 | 629,427.91                                                         | 225,814.98                                                           | 68,470.68                                                   | 210,455.77                                                          |
| 02 December 2019       | 06 December 2019 | 771,261.84                                                         | 403,732.09                                                           | 88,444.46                                                   | 170,223.76                                                          |
| 09 December 2019       | 13 December 2019 | 986,197.54                                                         | 513,383.12                                                           | 74,829.34                                                   | 246,045.37                                                          |
| 16 December 2019       | 20 December 2019 | 590,652.55                                                         | 335,987.31                                                           | 60,792.04                                                   | 202,691.56                                                          |
| 23 December 2019       | 27 December 2019 | 354,715.70                                                         | 49,667.80                                                            | 47,981.49                                                   | 85,341.68                                                           |
| 30 December 2019       | 03 January 2020  | 335,674.23                                                         | 39,051.39                                                            | 63,229.26                                                   | 130,065.94                                                          |
| 06 January 2020        | 10 January 2020  | 815,451.35                                                         | 362,788.80                                                           | 100,380.07                                                  | 212,527.05                                                          |
| 13 January 2020        | 17 January 2020  | 761,551.90                                                         | 509,506.85                                                           | 59,612.52                                                   | 180,666.46                                                          |
| 20 January 2020        | 24 January 2020  | 628,822.45                                                         | 640,997.57                                                           | 58,747.09                                                   | 164,739.07                                                          |
| 29 January 2020        | 31 January 2020  | 712,911.03                                                         | 1,125,098.65                                                         | 85,289.62                                                   | 156,895.00                                                          |
| 03 February 2020       | 07 February 2020 | 791,785.50                                                         | 1,383,097.83                                                         | 111,420.98                                                  | 293,741.64                                                          |
| 10 February 2020       | 14 February 2020 | 642,648.88                                                         | 376,961.31                                                           | 47,642.95                                                   | 176,141.21                                                          |
| 17 February 2020       | 21 February 2020 | 631,287.49                                                         | 273,247.29                                                           | 73,918.36                                                   | 188,171.28                                                          |
| 24 February 2020       | 28 February 2020 | 541,976.34                                                         | 549,810.99                                                           | 70,544.96                                                   | 221,541.89                                                          |
| 02 March 2020          | 06 March 2020    | 624,279.96                                                         | 1,015,491.41                                                         | 95,281.44                                                   | 392,876.34                                                          |
| 09 March 2020          | 13 March 2020    | 573,579.45                                                         | 904,748.96                                                           | 61,015.66                                                   | 220,920.45                                                          |
| 16 March 2020          | 20 March 2020    | 592,213.60                                                         | 286,653.95                                                           | 66,398.44                                                   | 216,806.36                                                          |
| 23 March 2020          | 27 March 2020    | 504,125.54                                                         | 261,607.13                                                           | 59,260.34                                                   | 180,067.08                                                          |
| 30 March 2020          | 03 April 2020    | 717,806.22                                                         | 470,636.36                                                           | 66,698.86                                                   | 179,151.15                                                          |
| 06 April 2020          | 09 April 2020    | 442,994.81                                                         | 203,419.37                                                           | 59,917.29                                                   | 217,546.14                                                          |
| 14 April 2020          | 17 April 2020    | 551,979.80                                                         | 179,831.08                                                           | 74,589.12                                                   | 137,847.47                                                          |
| 20 April 2020          | 24 April 2020    | 553,369.32                                                         | 183,583.51                                                           | 54,877.73                                                   | 171,690.56                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 21 October 2019        | 25 October 2019  | 16,468.34                                                              | 32,962.80                                                    | 227,701.30                                                           | 10,885.07                                                              |
| 28 October 2019        | 01 November 2019 | 9,080.28                                                               | 44,934.80                                                    | 212,282.18                                                           | 4,639.31                                                               |
| 04 November 2019       | 08 November 2019 | 18,753.61                                                              | 57,304.02                                                    | 220,469.40                                                           | 10,917.17                                                              |
| 11 November 2019       | 15 November 2019 | 10,521.71                                                              | 30,107.61                                                    | 170,719.38                                                           | 7,739.74                                                               |
| 18 November 2019       | 22 November 2019 | 20,104.93                                                              | 41,445.48                                                    | 238,579.05                                                           | 17,747.29                                                              |
| 25 November 2019       | 29 November 2019 | 15,891.63                                                              | 29,505.19                                                    | 162,896.31                                                           | 7,041.50                                                               |
| 02 December 2019       | 06 December 2019 | 21,751.50                                                              | 28,844.83                                                    | 191,024.30                                                           | 6,968.96                                                               |
| 09 December 2019       | 13 December 2019 | 15,799.44                                                              | 27,256.73                                                    | 349,965.52                                                           | 12,872.59                                                              |
| 16 December 2019       | 20 December 2019 | 10,999.91                                                              | 25,129.61                                                    | 177,881.89                                                           | 7,705.40                                                               |
| 23 December 2019       | 27 December 2019 | 3,772.54                                                               | 19,631.53                                                    | 75,979.46                                                            | 3,519.36                                                               |
| 30 December 2019       | 03 January 2020  | 5,401.85                                                               | 21,930.99                                                    | 77,786.05                                                            | 5,370.33                                                               |
| 06 January 2020        | 10 January 2020  | 13,353.93                                                              | 30,197.12                                                    | 165,506.97                                                           | 5,246.24                                                               |
| 13 January 2020        | 17 January 2020  | 20,264.40                                                              | 23,968.46                                                    | 157,344.27                                                           | 11,176.34                                                              |
| 20 January 2020        | 24 January 2020  | 13,800.77                                                              | 21,479.87                                                    | 148,753.12                                                           | 5,672.28                                                               |
| 29 January 2020        | 31 January 2020  | 9,617.18                                                               | 23,677.71                                                    | 113,704.67                                                           | 6,310.09                                                               |
| 03 February 2020       | 07 February 2020 | 27,870.18                                                              | 32,946.54                                                    | 200,802.68                                                           | 10,247.40                                                              |
| 10 February 2020       | 14 February 2020 | 11,522.74                                                              | 19,862.29                                                    | 131,349.47                                                           | 7,137.21                                                               |
| 17 February 2020       | 21 February 2020 | 17,626.38                                                              | 25,405.52                                                    | 166,438.43                                                           | 9,065.66                                                               |
| 24 February 2020       | 28 February 2020 | 16,245.72                                                              | 35,343.17                                                    | 162,211.54                                                           | 10,488.71                                                              |
| 02 March 2020          | 06 March 2020    | 11,938.14                                                              | 42,406.40                                                    | 198,630.15                                                           | 16,557.88                                                              |
| 09 March 2020          | 13 March 2020    | 16,479.98                                                              | 28,731.57                                                    | 202,817.47                                                           | 14,319.03                                                              |
| 16 March 2020          | 20 March 2020    | 12,897.99                                                              | 25,768.64                                                    | 212,529.84                                                           | 7,924.43                                                               |
| 23 March 2020          | 27 March 2020    | 9,442.44                                                               | 27,120.88                                                    | 145,546.93                                                           | 4,830.63                                                               |
| 30 March 2020          | 03 April 2020    | 7,178.63                                                               | 30,759.78                                                    | 131,418.46                                                           | 6,680.48                                                               |
| 06 April 2020          | 09 April 2020    | 18,619.59                                                              | 27,993.63                                                    | 182,498.96                                                           | 5,790.81                                                               |
| 14 April 2020          | 17 April 2020    | 8,094.68                                                               | 36,811.28                                                    | 124,279.36                                                           | 4,794.64                                                               |
| 20 April 2020          | 24 April 2020    | 8,382.23                                                               | 27,751.23                                                    | 143,759.11                                                           | 7,212.63                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                              |                                                                      |                                                                        |                                                               |
|------------------------|------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                              |                                                                      |                                                                        |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Basis Swap |
| 21 October 2019        | 25 October 2019  | 11,047.08                                                    | 172,333.60                                                           | 2,991.76                                                               | 2,555.42                                                      |
| 28 October 2019        | 01 November 2019 | 13,861.29                                                    | 115,228.36                                                           | 2,200.91                                                               | 3,755.88                                                      |
| 04 November 2019       | 08 November 2019 | 15,296.24                                                    | 126,150.45                                                           | 3,701.06                                                               | 3,187.14                                                      |
| 11 November 2019       | 15 November 2019 | 8,156.17                                                     | 108,637.84                                                           | 2,832.36                                                               | 1,310.02                                                      |
| 18 November 2019       | 22 November 2019 | 12,143.92                                                    | 125,527.56                                                           | 6,688.48                                                               | 5,492.86                                                      |
| 25 November 2019       | 29 November 2019 | 9,851.44                                                     | 84,156.15                                                            | 2,793.69                                                               | 2,068.09                                                      |
| 02 December 2019       | 06 December 2019 | 8,956.99                                                     | 124,493.61                                                           | 3,941.35                                                               | 3,507.70                                                      |
| 09 December 2019       | 13 December 2019 | 7,407.05                                                     | 180,871.26                                                           | 3,958.34                                                               | 1,823.39                                                      |
| 16 December 2019       | 20 December 2019 | 5,133.50                                                     | 113,298.62                                                           | 2,720.52                                                               | 1,996.68                                                      |
| 23 December 2019       | 27 December 2019 | 5,296.20                                                     | 34,757.01                                                            | 1,073.22                                                               | 1,637.78                                                      |
| 30 December 2019       | 03 January 2020  | 3,000.34                                                     | 56,075.77                                                            | 2,068.86                                                               | 1,270.32                                                      |
| 06 January 2020        | 10 January 2020  | 5,606.06                                                     | 110,323.70                                                           | 10,897.72                                                              | 1,814.96                                                      |
| 13 January 2020        | 17 January 2020  | 3,927.14                                                     | 125,633.18                                                           | 4,253.22                                                               | 3,458.44                                                      |
| 20 January 2020        | 24 January 2020  | 5,730.70                                                     | 90,159.46                                                            | 5,501.42                                                               | 2,952.19                                                      |
| 29 January 2020        | 31 January 2020  | 6,771.27                                                     | 82,721.07                                                            | 3,713.32                                                               | 4,133.68                                                      |
| 03 February 2020       | 07 February 2020 | 14,006.82                                                    | 145,929.88                                                           | 4,733.84                                                               | 2,852.26                                                      |
| 10 February 2020       | 14 February 2020 | 6,593.85                                                     | 112,137.44                                                           | 3,142.02                                                               | 1,794.11                                                      |
| 17 February 2020       | 21 February 2020 | 9,915.77                                                     | 119,128.54                                                           | 3,487.49                                                               | 4,597.82                                                      |
| 24 February 2020       | 28 February 2020 | 7,699.77                                                     | 140,705.37                                                           | 6,026.36                                                               | 1,621.92                                                      |
| 02 March 2020          | 06 March 2020    | 13,099.59                                                    | 145,657.69                                                           | 6,627.49                                                               | 2,521.19                                                      |
| 09 March 2020          | 13 March 2020    | 15,740.41                                                    | 173,309.87                                                           | 3,682.96                                                               | 3,701.46                                                      |
| 16 March 2020          | 20 March 2020    | 7,958.01                                                     | 171,372.58                                                           | 3,220.57                                                               | 1,775.69                                                      |
| 23 March 2020          | 27 March 2020    | 9,223.67                                                     | 114,994.37                                                           | 3,202.18                                                               | 2,138.61                                                      |
| 30 March 2020          | 03 April 2020    | 9,091.79                                                     | 96,780.96                                                            | 2,631.77                                                               | 3,504.95                                                      |
| 06 April 2020          | 09 April 2020    | 8,692.97                                                     | 107,704.66                                                           | 740.02                                                                 | 1,330.91                                                      |
| 14 April 2020          | 17 April 2020    | 8,949.93                                                     | 76,083.71                                                            | 1,426.76                                                               | 1,750.93                                                      |
| 20 April 2020          | 24 April 2020    | 8,555.19                                                     | 89,077.82                                                            | 2,190.28                                                               | 6,278.39                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 21 October 2019        | 25 October 2019  | 37,345.39                                                              | 341.45                                                                   | 416.14                                                         | 13,394.71                                                              |
| 28 October 2019        | 01 November 2019 | 22,534.59                                                              | 18.26                                                                    | 897.05                                                         | 2,517.27                                                               |
| 04 November 2019       | 08 November 2019 | 33,776.99                                                              | 20.19                                                                    | 826.48                                                         | 2,427.95                                                               |
| 11 November 2019       | 15 November 2019 | 28,262.72                                                              | 128.97                                                                   | 671.49                                                         | 7,830.13                                                               |
| 18 November 2019       | 22 November 2019 | 31,732.25                                                              | 24.70                                                                    | 908.98                                                         | 5,612.19                                                               |
| 25 November 2019       | 29 November 2019 | 22,561.47                                                              | 211.84                                                                   | 363.68                                                         | 2,125.81                                                               |
| 02 December 2019       | 06 December 2019 | 39,344.82                                                              | 52.85                                                                    | 716.01                                                         | 4,084.91                                                               |
| 09 December 2019       | 13 December 2019 | 33,145.89                                                              | 113.23                                                                   | 464.77                                                         | 3,666.55                                                               |
| 16 December 2019       | 20 December 2019 | 31,662.32                                                              | 9.94                                                                     | 303.43                                                         | 3,670.08                                                               |
| 23 December 2019       | 27 December 2019 | 7,705.53                                                               | 8.78                                                                     | 238.53                                                         | 1,560.41                                                               |
| 30 December 2019       | 03 January 2020  | 10,444.04                                                              | 8.56                                                                     | 125.41                                                         | 1,596.13                                                               |
| 06 January 2020        | 10 January 2020  | 31,468.70                                                              | 43.88                                                                    | 632.84                                                         | 2,585.38                                                               |
| 13 January 2020        | 17 January 2020  | 30,764.41                                                              | 75.45                                                                    | 573.08                                                         | 2,821.39                                                               |
| 20 January 2020        | 24 January 2020  | 22,546.74                                                              | 71.91                                                                    | 616.28                                                         | 1,873.72                                                               |
| 29 January 2020        | 31 January 2020  | 20,834.25                                                              | 6.88                                                                     | 1,104.32                                                       | 1,761.06                                                               |
| 03 February 2020       | 07 February 2020 | 34,138.49                                                              | 1.85                                                                     | 1,371.25                                                       | 2,840.44                                                               |
| 10 February 2020       | 14 February 2020 | 22,328.95                                                              | 1.26                                                                     | 193.66                                                         | 1,741.22                                                               |
| 17 February 2020       | 21 February 2020 | 28,141.14                                                              | 981.28                                                                   | 588.62                                                         | 2,194.80                                                               |
| 24 February 2020       | 28 February 2020 | 67,628.90                                                              | 69.77                                                                    | 110.53                                                         | 3,647.12                                                               |
| 02 March 2020          | 06 March 2020    | 27,080.18                                                              | 127.73                                                                   | 695.34                                                         | 1,700.96                                                               |
| 09 March 2020          | 13 March 2020    | 77,724.05                                                              | 821.16                                                                   | 418.96                                                         | 2,817.42                                                               |
| 16 March 2020          | 20 March 2020    | 26,100.08                                                              | 57.73                                                                    | 401.91                                                         | 2,506.77                                                               |
| 23 March 2020          | 27 March 2020    | 17,435.97                                                              | 27.37                                                                    | 534.83                                                         | 2,429.84                                                               |
| 30 March 2020          | 03 April 2020    | 15,136.34                                                              | 4.04                                                                     | 220.66                                                         | 1,531.86                                                               |
| 06 April 2020          | 09 April 2020    | 11,012.92                                                              | 3.53                                                                     | 194.11                                                         | 1,183.01                                                               |
| 14 April 2020          | 17 April 2020    | 14,420.31                                                              | 14.81                                                                    | 238.83                                                         | 1,642.87                                                               |
| 20 April 2020          | 24 April 2020    | 14,102.50                                                              | 40.27                                                                    | 722.76                                                         | 1,117.26                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 21 October 2019        | 25 October 2019  | 53.04                                                                    | 705.60                                                      | 5,768.17                                                            | 0.00                                                                  |
| 28 October 2019        | 01 November 2019 | 1.01                                                                     | 1,526.04                                                    | 6,616.52                                                            | 18.52                                                                 |
| 04 November 2019       | 08 November 2019 | 1.11                                                                     | 1,922.76                                                    | 8,665.91                                                            | 72.85                                                                 |
| 11 November 2019       | 15 November 2019 | 45.53                                                                    | 953.20                                                      | 7,630.33                                                            | 87.18                                                                 |
| 18 November 2019       | 22 November 2019 | 5.87                                                                     | 1,125.46                                                    | 8,946.57                                                            | 18.41                                                                 |
| 25 November 2019       | 29 November 2019 | 0.65                                                                     | 353.89                                                      | 5,013.44                                                            | 0.00                                                                  |
| 02 December 2019       | 06 December 2019 | 146.83                                                                   | 604.77                                                      | 11,075.21                                                           | 0.00                                                                  |
| 09 December 2019       | 13 December 2019 | 162.61                                                                   | 1,323.62                                                    | 9,459.30                                                            | 0.00                                                                  |
| 16 December 2019       | 20 December 2019 | 0.40                                                                     | 437.61                                                      | 6,980.43                                                            | 0.00                                                                  |
| 23 December 2019       | 27 December 2019 | 0.30                                                                     | 288.29                                                      | 2,933.34                                                            | 0.00                                                                  |
| 30 December 2019       | 03 January 2020  | 0.27                                                                     | 309.27                                                      | 2,008.64                                                            | 0.00                                                                  |
| 06 January 2020        | 10 January 2020  | 150.90                                                                   | 517.58                                                      | 11,244.43                                                           | 148.50                                                                |
| 13 January 2020        | 17 January 2020  | 96.48                                                                    | 392.86                                                      | 6,481.36                                                            | 0.00                                                                  |
| 20 January 2020        | 24 January 2020  | 0.18                                                                     | 576.70                                                      | 5,888.15                                                            | 0.00                                                                  |
| 29 January 2020        | 31 January 2020  | 51.92                                                                    | 490.02                                                      | 6,961.99                                                            | 0.00                                                                  |
| 03 February 2020       | 07 February 2020 | 0.15                                                                     | 1,027.09                                                    | 8,542.10                                                            | 0.00                                                                  |
| 10 February 2020       | 14 February 2020 | 0.20                                                                     | 490.46                                                      | 7,658.84                                                            | 57.00                                                                 |
| 17 February 2020       | 21 February 2020 | 81.31                                                                    | 623.59                                                      | 6,989.23                                                            | 60.86                                                                 |
| 24 February 2020       | 28 February 2020 | 145.20                                                                   | 548.39                                                      | 14,421.40                                                           | 364.26                                                                |
| 02 March 2020          | 06 March 2020    | 74.63                                                                    | 1,027.71                                                    | 13,578.27                                                           | 183.55                                                                |
| 09 March 2020          | 13 March 2020    | 11.58                                                                    | 967.31                                                      | 13,692.17                                                           | 233.26                                                                |
| 16 March 2020          | 20 March 2020    | 19.08                                                                    | 657.52                                                      | 15,317.93                                                           | 70.00                                                                 |
| 23 March 2020          | 27 March 2020    | 0.36                                                                     | 687.44                                                      | 12,964.69                                                           | 31.12                                                                 |
| 30 March 2020          | 03 April 2020    | 0.38                                                                     | 413.23                                                      | 15,261.60                                                           | 32.90                                                                 |
| 06 April 2020          | 09 April 2020    | 0.35                                                                     | 258.02                                                      | 5,906.53                                                            | 0.00                                                                  |
| 14 April 2020          | 17 April 2020    | 3.64                                                                     | 955.02                                                      | 19,401.72                                                           | 61.43                                                                 |
| 20 April 2020          | 24 April 2020    | 0.40                                                                     | 525.05                                                      | 23,304.17                                                           | 0.00                                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 21 October 2019        | 25 October 2019  | 19,265                         | 2,307                               | 16,192                                      | 766                                           |
| 28 October 2019        | 01 November 2019 | 20,907                         | 2,761                               | 17,592                                      | 554                                           |
| 04 November 2019       | 08 November 2019 | 21,656                         | 3,863                               | 16,693                                      | 1,101                                         |
| 11 November 2019       | 15 November 2019 | 15,715                         | 2,288                               | 12,804                                      | 623                                           |
| 18 November 2019       | 22 November 2019 | 22,460                         | 2,776                               | 18,160                                      | 1,524                                         |
| 25 November 2019       | 29 November 2019 | 16,626                         | 1,689                               | 14,147                                      | 790                                           |
| 02 December 2019       | 06 December 2019 | 19,442                         | 1,562                               | 16,851                                      | 1,030                                         |
| 09 December 2019       | 13 December 2019 | 26,791                         | 1,544                               | 24,284                                      | 964                                           |
| 16 December 2019       | 20 December 2019 | 14,192                         | 1,594                               | 11,819                                      | 780                                           |
| 23 December 2019       | 27 December 2019 | 5,300                          | 1,048                               | 4,018                                       | 234                                           |
| 30 December 2019       | 03 January 2020  | 8,929                          | 1,181                               | 7,305                                       | 443                                           |
| 06 January 2020        | 10 January 2020  | 19,741                         | 1,431                               | 17,381                                      | 929                                           |
| 13 January 2020        | 17 January 2020  | 16,169                         | 1,320                               | 13,891                                      | 959                                           |
| 20 January 2020        | 24 January 2020  | 15,113                         | 1,308                               | 13,061                                      | 744                                           |
| 29 January 2020        | 31 January 2020  | 11,161                         | 1,265                               | 8,766                                       | 1,130                                         |
| 03 February 2020       | 07 February 2020 | 22,787                         | 1,905                               | 19,181                                      | 1,702                                         |
| 10 February 2020       | 14 February 2020 | 17,157                         | 1,296                               | 14,961                                      | 901                                           |
| 17 February 2020       | 21 February 2020 | 16,558                         | 1,413                               | 14,448                                      | 697                                           |
| 24 February 2020       | 28 February 2020 | 19,191                         | 1,582                               | 16,296                                      | 1,314                                         |
| 02 March 2020          | 06 March 2020    | 23,643                         | 2,409                               | 19,350                                      | 1,885                                         |
| 09 March 2020          | 13 March 2020    | 23,135                         | 1,801                               | 20,054                                      | 1,281                                         |
| 16 March 2020          | 20 March 2020    | 26,854                         | 1,646                               | 23,938                                      | 1,271                                         |
| 23 March 2020          | 27 March 2020    | 15,305                         | 1,630                               | 13,183                                      | 492                                           |
| 30 March 2020          | 03 April 2020    | 16,434                         | 1,584                               | 14,206                                      | 644                                           |
| 06 April 2020          | 09 April 2020    | 16,052                         | 1,432                               | 14,218                                      | 403                                           |
| 14 April 2020          | 17 April 2020    | 15,086                         | 1,787                               | 12,795                                      | 505                                           |
| 20 April 2020          | 24 April 2020    | 17,040                         | 1,718                               | 14,768                                      | 554                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 21 October 2019        | 25 October 2019  | 103                                                        | 11,183                                                             | 519                                                                  | 2,204                                                          |
| 28 October 2019        | 01 November 2019 | 145                                                        | 11,603                                                             | 396                                                                  | 2,617                                                          |
| 04 November 2019       | 08 November 2019 | 143                                                        | 10,381                                                             | 767                                                                  | 3,720                                                          |
| 11 November 2019       | 15 November 2019 | 152                                                        | 8,593                                                              | 400                                                                  | 2,137                                                          |
| 18 November 2019       | 22 November 2019 | 384                                                        | 12,855                                                             | 1,172                                                                | 2,392                                                          |
| 25 November 2019       | 29 November 2019 | 351                                                        | 9,925                                                              | 538                                                                  | 1,338                                                          |
| 02 December 2019       | 06 December 2019 | 381                                                        | 12,074                                                             | 782                                                                  | 1,181                                                          |
| 09 December 2019       | 13 December 2019 | 285                                                        | 19,556                                                             | 669                                                                  | 1,259                                                          |
| 16 December 2019       | 20 December 2019 | 148                                                        | 7,869                                                              | 568                                                                  | 1,447                                                          |
| 23 December 2019       | 27 December 2019 | 80                                                         | 2,636                                                              | 176                                                                  | 968                                                            |
| 30 December 2019       | 03 January 2020  | 209                                                        | 4,857                                                              | 299                                                                  | 973                                                            |
| 06 January 2020        | 10 January 2020  | 223                                                        | 12,205                                                             | 681                                                                  | 1,208                                                          |
| 13 January 2020        | 17 January 2020  | 183                                                        | 9,322                                                              | 650                                                                  | 1,137                                                          |
| 20 January 2020        | 24 January 2020  | 173                                                        | 8,776                                                              | 518                                                                  | 1,136                                                          |
| 29 January 2020        | 31 January 2020  | 170                                                        | 6,022                                                              | 755                                                                  | 1,095                                                          |
| 03 February 2020       | 07 February 2020 | 570                                                        | 14,032                                                             | 1,338                                                                | 1,335                                                          |
| 10 February 2020       | 14 February 2020 | 164                                                        | 10,467                                                             | 639                                                                  | 1,132                                                          |
| 17 February 2020       | 21 February 2020 | 322                                                        | 10,354                                                             | 477                                                                  | 1,091                                                          |
| 24 February 2020       | 28 February 2020 | 399                                                        | 10,725                                                             | 777                                                                  | 1,183                                                          |
| 02 March 2020          | 06 March 2020    | 1,099                                                      | 13,139                                                             | 1,087                                                                | 1,310                                                          |
| 09 March 2020          | 13 March 2020    | 502                                                        | 13,398                                                             | 797                                                                  | 1,300                                                          |
| 16 March 2020          | 20 March 2020    | 325                                                        | 14,993                                                             | 702                                                                  | 1,321                                                          |
| 23 March 2020          | 27 March 2020    | 233                                                        | 8,296                                                              | 326                                                                  | 1,398                                                          |
| 30 March 2020          | 03 April 2020    | 266                                                        | 9,159                                                              | 412                                                                  | 1,318                                                          |
| 06 April 2020          | 09 April 2020    | 482                                                        | 10,833                                                             | 305                                                                  | 950                                                            |
| 14 April 2020          | 17 April 2020    | 350                                                        | 8,759                                                              | 396                                                                  | 1,437                                                          |
| 20 April 2020          | 24 April 2020    | 451                                                        | 10,146                                                             | 343                                                                  | 1,267                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 21 October 2019        | 25 October 2019  | 5,009                                                                  | 247                                                                      | 608                                       | 1,760                                             |
| 28 October 2019        | 01 November 2019 | 5,989                                                                  | 158                                                                      | 689                                       | 1,921                                             |
| 04 November 2019       | 08 November 2019 | 6,313                                                                  | 334                                                                      | 1,013                                     | 2,681                                             |
| 11 November 2019       | 15 November 2019 | 4,211                                                                  | 223                                                                      | 679                                       | 1,631                                             |
| 18 November 2019       | 22 November 2019 | 5,305                                                                  | 352                                                                      | 689                                       | 2,019                                             |
| 25 November 2019       | 29 November 2019 | 4,222                                                                  | 252                                                                      | 509                                       | 2,265                                             |
| 02 December 2019       | 06 December 2019 | 4,777                                                                  | 248                                                                      | 338                                       | 2,762                                             |
| 09 December 2019       | 13 December 2019 | 4,729                                                                  | 295                                                                      | 392                                       | 2,054                                             |
| 16 December 2019       | 20 December 2019 | 3,950                                                                  | 212                                                                      | 499                                       | 1,598                                             |
| 23 December 2019       | 27 December 2019 | 1,383                                                                  | 58                                                                       | 249                                       | 988                                               |
| 30 December 2019       | 03 January 2020  | 2,448                                                                  | 144                                                                      | 282                                       | 1,532                                             |
| 06 January 2020        | 10 January 2020  | 5,177                                                                  | 248                                                                      | 348                                       | 2,306                                             |
| 13 January 2020        | 17 January 2020  | 4,569                                                                  | 309                                                                      | 354                                       | 1,917                                             |
| 20 January 2020        | 24 January 2020  | 4,286                                                                  | 226                                                                      | 338                                       | 1,623                                             |
| 29 January 2020        | 31 January 2020  | 2,744                                                                  | 375                                                                      | 357                                       | 1,544                                             |
| 03 February 2020       | 07 February 2020 | 5,149                                                                  | 364                                                                      | 375                                       | 2,274                                             |
| 10 February 2020       | 14 February 2020 | 4,494                                                                  | 262                                                                      | 337                                       | 1,823                                             |
| 17 February 2020       | 21 February 2020 | 4,095                                                                  | 220                                                                      | 319                                       | 1,677                                             |
| 24 February 2020       | 28 February 2020 | 5,571                                                                  | 537                                                                      | 390                                       | 3,315                                             |
| 02 March 2020          | 06 March 2020    | 6,211                                                                  | 798                                                                      | 448                                       | 3,938                                             |
| 09 March 2020          | 13 March 2020    | 6,656                                                                  | 484                                                                      | 520                                       | 3,880                                             |
| 16 March 2020          | 20 March 2020    | 8,945                                                                  | 569                                                                      | 446                                       | 3,865                                             |
| 23 March 2020          | 27 March 2020    | 4,887                                                                  | 166                                                                      | 452                                       | 2,464                                             |
| 30 March 2020          | 03 April 2020    | 5,047                                                                  | 233                                                                      | 420                                       | 2,379                                             |
| 06 April 2020          | 09 April 2020    | 3,385                                                                  | 98                                                                       | 312                                       | 2,086                                             |
| 14 April 2020          | 17 April 2020    | 4,036                                                                  | 109                                                                      | 459                                       | 2,507                                             |
| 20 April 2020          | 24 April 2020    | 4,622                                                                  | 211                                                                      | 386                                       | 2,512                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 21 October 2019        | 25 October 2019  | 63                                                     | 0                                         | 2,292                                             | 0                                                      |
| 28 October 2019        | 01 November 2019 | 62                                                     | 0                                         | 3,263                                             | 0                                                      |
| 04 November 2019       | 08 November 2019 | 52                                                     | 0                                         | 2,389                                             | 0                                                      |
| 11 November 2019       | 15 November 2019 | 30                                                     | 0                                         | 1,932                                             | 0                                                      |
| 18 November 2019       | 22 November 2019 | 83                                                     | 0                                         | 3,588                                             | 0                                                      |
| 25 November 2019       | 29 November 2019 | 58                                                     | 0                                         | 2,336                                             | 0                                                      |
| 02 December 2019       | 06 December 2019 | 74                                                     | 0                                         | 1,635                                             | 0                                                      |
| 09 December 2019       | 13 December 2019 | 66                                                     | 0                                         | 1,271                                             | 0                                                      |
| 16 December 2019       | 20 December 2019 | 56                                                     | 0                                         | 1,167                                             | 0                                                      |
| 23 December 2019       | 27 December 2019 | 13                                                     | 0                                         | 469                                               | 0                                                      |
| 30 December 2019       | 03 January 2020  | 45                                                     | 0                                         | 1,026                                             | 0                                                      |
| 06 January 2020        | 10 January 2020  | 105                                                    | 0                                         | 2,454                                             | 0                                                      |
| 13 January 2020        | 17 January 2020  | 42                                                     | 0                                         | 2,206                                             | 0                                                      |
| 20 January 2020        | 24 January 2020  | 26                                                     | 0                                         | 2,399                                             | 0                                                      |
| 29 January 2020        | 31 January 2020  | 26                                                     | 0                                         | 249                                               | 0                                                      |
| 03 February 2020       | 07 February 2020 | 38                                                     | 0                                         | 3,851                                             | 0                                                      |
| 10 February 2020       | 14 February 2020 | 44                                                     | 0                                         | 2,765                                             | 0                                                      |
| 17 February 2020       | 21 February 2020 | 32                                                     | 0                                         | 2,054                                             | 0                                                      |
| 24 February 2020       | 28 February 2020 | 100                                                    | 0                                         | 2,689                                             | 0                                                      |
| 02 March 2020          | 06 March 2020    | 183                                                    | 0                                         | 3,583                                             | 0                                                      |
| 09 March 2020          | 13 March 2020    | 176                                                    | 0                                         | 3,734                                             | 0                                                      |
| 16 March 2020          | 20 March 2020    | 87                                                     | 1                                         | 4,106                                             | 0                                                      |
| 23 March 2020          | 27 March 2020    | 62                                                     | 0                                         | 2,453                                             | 0                                                      |
| 30 March 2020          | 03 April 2020    | 79                                                     | 0                                         | 1,730                                             | 0                                                      |
| 06 April 2020          | 09 April 2020    | 21                                                     | 0                                         | 1,796                                             | 0                                                      |
| 14 April 2020          | 17 April 2020    | 48                                                     | 0                                         | 1,574                                             | 0                                                      |
| 20 April 2020          | 24 April 2020    | 54                                                     | 0                                         | 1,727                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 21 October 2019        | 25 October 2019  | 88                                        | 131                                               | 8                                                      | 58                                        |
| 28 October 2019        | 01 November 2019 | 84                                        | 148                                               | 1                                                      | 60                                        |
| 04 November 2019       | 08 November 2019 | 278                                       | 205                                               | 14                                                     | 64                                        |
| 11 November 2019       | 15 November 2019 | 158                                       | 138                                               | 4                                                      | 32                                        |
| 18 November 2019       | 22 November 2019 | 108                                       | 173                                               | 2                                                      | 60                                        |
| 25 November 2019       | 29 November 2019 | 54                                        | 108                                               | 10                                                     | 44                                        |
| 02 December 2019       | 06 December 2019 | 90                                        | 113                                               | 6                                                      | 32                                        |
| 09 December 2019       | 13 December 2019 | 72                                        | 125                                               | 12                                                     | 60                                        |
| 16 December 2019       | 20 December 2019 | 36                                        | 136                                               | 11                                                     | 45                                        |
| 23 December 2019       | 27 December 2019 | 44                                        | 37                                                | 4                                                      | 52                                        |
| 30 December 2019       | 03 January 2020  | 57                                        | 68                                                | 0                                                      | 31                                        |
| 06 January 2020        | 10 January 2020  | 74                                        | 173                                               | 12                                                     | 62                                        |
| 13 January 2020        | 17 January 2020  | 73                                        | 107                                               | 13                                                     | 31                                        |
| 20 January 2020        | 24 January 2020  | 37                                        | 97                                                | 2                                                      | 54                                        |
| 29 January 2020        | 31 January 2020  | 42                                        | 93                                                | 6                                                      | 49                                        |
| 03 February 2020       | 07 February 2020 | 100                                       | 99                                                | 2                                                      | 86                                        |
| 10 February 2020       | 14 February 2020 | 88                                        | 85                                                | 1                                                      | 44                                        |
| 17 February 2020       | 21 February 2020 | 36                                        | 109                                               | 9                                                      | 31                                        |
| 24 February 2020       | 28 February 2020 | 55                                        | 142                                               | 19                                                     | 43                                        |
| 02 March 2020          | 06 March 2020    | 90                                        | 187                                               | 37                                                     | 28                                        |
| 09 March 2020          | 13 March 2020    | 110                                       | 286                                               | 28                                                     | 29                                        |
| 16 March 2020          | 20 March 2020    | 121                                       | 267                                               | 29                                                     | 31                                        |
| 23 March 2020          | 27 March 2020    | 129                                       | 261                                               | 27                                                     | 45                                        |
| 30 March 2020          | 03 April 2020    | 74                                        | 144                                               | 11                                                     | 29                                        |
| 06 April 2020          | 09 April 2020    | 20                                        | 98                                                | 8                                                      | 13                                        |
| 14 April 2020          | 17 April 2020    | 75                                        | 125                                               | 7                                                      | 45                                        |
| 20 April 2020          | 24 April 2020    | 104                                       | 133                                               | 18                                                     | 29                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 21 October 2019        | 25 October 2019  | 89                                                | 0                                                      | 204                                       | 1,779                                             |
| 28 October 2019        | 01 November 2019 | 67                                                | 0                                                      | 251                                       | 540                                               |
| 04 November 2019       | 08 November 2019 | 53                                                | 0                                                      | 380                                       | 724                                               |
| 11 November 2019       | 15 November 2019 | 32                                                | 0                                                      | 136                                       | 1,113                                             |
| 18 November 2019       | 22 November 2019 | 58                                                | 0                                                      | 231                                       | 647                                               |
| 25 November 2019       | 29 November 2019 | 42                                                | 0                                                      | 119                                       | 445                                               |
| 02 December 2019       | 06 December 2019 | 63                                                | 0                                                      | 149                                       | 569                                               |
| 09 December 2019       | 13 December 2019 | 60                                                | 0                                                      | 113                                       | 684                                               |
| 16 December 2019       | 20 December 2019 | 60                                                | 0                                                      | 79                                        | 525                                               |
| 23 December 2019       | 27 December 2019 | 25                                                | 0                                                      | 83                                        | 203                                               |
| 30 December 2019       | 03 January 2020  | 42                                                | 0                                                      | 60                                        | 166                                               |
| 06 January 2020        | 10 January 2020  | 60                                                | 0                                                      | 174                                       | 578                                               |
| 13 January 2020        | 17 January 2020  | 94                                                | 0                                                      | 121                                       | 666                                               |
| 20 January 2020        | 24 January 2020  | 66                                                | 0                                                      | 129                                       | 463                                               |
| 29 January 2020        | 31 January 2020  | 73                                                | 0                                                      | 142                                       | 273                                               |
| 03 February 2020       | 07 February 2020 | 80                                                | 0                                                      | 263                                       | 478                                               |
| 10 February 2020       | 14 February 2020 | 56                                                | 0                                                      | 94                                        | 177                                               |
| 17 February 2020       | 21 February 2020 | 140                                               | 0                                                      | 134                                       | 517                                               |
| 24 February 2020       | 28 February 2020 | 80                                                | 0                                                      | 148                                       | 513                                               |
| 02 March 2020          | 06 March 2020    | 48                                                | 0                                                      | 125                                       | 350                                               |
| 09 March 2020          | 13 March 2020    | 59                                                | 0                                                      | 132                                       | 572                                               |
| 16 March 2020          | 20 March 2020    | 80                                                | 0                                                      | 114                                       | 397                                               |
| 23 March 2020          | 27 March 2020    | 114                                               | 0                                                      | 110                                       | 401                                               |
| 30 March 2020          | 03 April 2020    | 42                                                | 0                                                      | 113                                       | 674                                               |
| 06 April 2020          | 09 April 2020    | 21                                                | 0                                                      | 96                                        | 229                                               |
| 14 April 2020          | 17 April 2020    | 62                                                | 0                                                      | 129                                       | 351                                               |
| 20 April 2020          | 24 April 2020    | 41                                                | 0                                                      | 68                                        | 282                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 21 October 2019        | 25 October 2019  | 17                                                     | 73                                        | 2,704                                             | 0                                                      |
| 28 October 2019        | 01 November 2019 | 10                                                     | 126                                       | 4,075                                             | 4                                                      |
| 04 November 2019       | 08 November 2019 | 14                                                     | 130                                       | 1,765                                             | 0                                                      |
| 11 November 2019       | 15 November 2019 | 22                                                     | 166                                       | 2,282                                             | 0                                                      |
| 18 November 2019       | 22 November 2019 | 4                                                      | 276                                       | 3,555                                             | 0                                                      |
| 25 November 2019       | 29 November 2019 | 6                                                      | 110                                       | 2,390                                             | 0                                                      |
| 02 December 2019       | 06 December 2019 | 4                                                      | 115                                       | 2,035                                             | 0                                                      |
| 09 December 2019       | 13 December 2019 | 5                                                      | 148                                       | 3,405                                             | 0                                                      |
| 16 December 2019       | 20 December 2019 | 4                                                      | 86                                        | 1,624                                             | 0                                                      |
| 23 December 2019       | 27 December 2019 | 1                                                      | 26                                        | 529                                               | 0                                                      |
| 30 December 2019       | 03 January 2020  | 0                                                      | 232                                       | 1,533                                             | 0                                                      |
| 06 January 2020        | 10 January 2020  | 0                                                      | 93                                        | 3,228                                             | 0                                                      |
| 13 January 2020        | 17 January 2020  | 2                                                      | 95                                        | 2,202                                             | 0                                                      |
| 20 January 2020        | 24 January 2020  | 8                                                      | 82                                        | 2,661                                             | 0                                                      |
| 29 January 2020        | 31 January 2020  | 6                                                      | 55                                        | 1,252                                             | 0                                                      |
| 03 February 2020       | 07 February 2020 | 6                                                      | 278                                       | 3,139                                             | 0                                                      |
| 10 February 2020       | 14 February 2020 | 1                                                      | 74                                        | 2,399                                             | 0                                                      |
| 17 February 2020       | 21 February 2020 | 14                                                     | 184                                       | 2,407                                             | 0                                                      |
| 24 February 2020       | 28 February 2020 | 56                                                     | 258                                       | 2,941                                             | 0                                                      |
| 02 March 2020          | 06 March 2020    | 23                                                     | 418                                       | 4,097                                             | 0                                                      |
| 09 March 2020          | 13 March 2020    | 30                                                     | 151                                       | 4,298                                             | 0                                                      |
| 16 March 2020          | 20 March 2020    | 20                                                     | 76                                        | 3,865                                             | 0                                                      |
| 23 March 2020          | 27 March 2020    | 5                                                      | 82                                        | 2,036                                             | 0                                                      |
| 30 March 2020          | 03 April 2020    | 2                                                      | 158                                       | 2,430                                             | 0                                                      |
| 06 April 2020          | 09 April 2020    | 3                                                      | 229                                       | 3,040                                             | 0                                                      |
| 14 April 2020          | 17 April 2020    | 13                                                     | 271                                       | 2,358                                             | 0                                                      |
| 20 April 2020          | 24 April 2020    | 5                                                      | 409                                       | 2,783                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 21 October 2019        | 25 October 2019  | 1,277                                        | 7,439                                                   | 679                                                       | 238                                              |
| 28 October 2019        | 01 November 2019 | 1,551                                        | 7,579                                                   | 477                                                       | 281                                              |
| 04 November 2019       | 08 November 2019 | 1,998                                        | 8,878                                                   | 1,021                                                     | 414                                              |
| 11 November 2019       | 15 November 2019 | 1,118                                        | 5,678                                                   | 568                                                       | 286                                              |
| 18 November 2019       | 22 November 2019 | 1,413                                        | 8,121                                                   | 1,435                                                     | 267                                              |
| 25 November 2019       | 29 November 2019 | 853                                          | 6,563                                                   | 716                                                       | 212                                              |
| 02 December 2019       | 06 December 2019 | 838                                          | 9,675                                                   | 947                                                       | 203                                              |
| 09 December 2019       | 13 December 2019 | 759                                          | 16,686                                                  | 881                                                       | 225                                              |
| 16 December 2019       | 20 December 2019 | 850                                          | 6,710                                                   | 709                                                       | 205                                              |
| 23 December 2019       | 27 December 2019 | 595                                          | 1,769                                                   | 216                                                       | 121                                              |
| 30 December 2019       | 03 January 2020  | 520                                          | 2,940                                                   | 398                                                       | 129                                              |
| 06 January 2020        | 10 January 2020  | 681                                          | 8,583                                                   | 813                                                       | 138                                              |
| 13 January 2020        | 17 January 2020  | 646                                          | 6,700                                                   | 902                                                       | 160                                              |
| 20 January 2020        | 24 January 2020  | 669                                          | 5,754                                                   | 708                                                       | 155                                              |
| 29 January 2020        | 31 January 2020  | 621                                          | 5,283                                                   | 1,092                                                     | 156                                              |
| 03 February 2020       | 07 February 2020 | 803                                          | 9,262                                                   | 1,656                                                     | 241                                              |
| 10 February 2020       | 14 February 2020 | 659                                          | 7,656                                                   | 855                                                       | 143                                              |
| 17 February 2020       | 21 February 2020 | 710                                          | 7,545                                                   | 642                                                       | 157                                              |
| 24 February 2020       | 28 February 2020 | 689                                          | 6,617                                                   | 1,139                                                     | 154                                              |
| 02 March 2020          | 06 March 2020    | 1,300                                        | 7,150                                                   | 1,643                                                     | 289                                              |
| 09 March 2020          | 13 March 2020    | 860                                          | 7,226                                                   | 1,048                                                     | 173                                              |
| 16 March 2020          | 20 March 2020    | 858                                          | 11,359                                                  | 1,136                                                     | 198                                              |
| 23 March 2020          | 27 March 2020    | 813                                          | 5,456                                                   | 399                                                       | 165                                              |
| 30 March 2020          | 03 April 2020    | 790                                          | 6,810                                                   | 553                                                       | 193                                              |
| 06 April 2020          | 09 April 2020    | 762                                          | 6,949                                                   | 371                                                       | 113                                              |
| 14 April 2020          | 17 April 2020    | 808                                          | 5,818                                                   | 437                                                       | 227                                              |
| 20 April 2020          | 24 April 2020    | 723                                          | 7,292                                                   | 478                                                       | 217                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 21 October 2019        | 25 October 2019  | 2,086                                                       | 206                                                           | 256                                               | 2,356                                                        |
| 28 October 2019        | 01 November 2019 | 2,896                                                       | 163                                                           | 360                                               | 2,522                                                        |
| 04 November 2019       | 08 November 2019 | 2,089                                                       | 315                                                           | 430                                               | 2,443                                                        |
| 11 November 2019       | 15 November 2019 | 2,113                                                       | 163                                                           | 275                                               | 1,761                                                        |
| 18 November 2019       | 22 November 2019 | 2,744                                                       | 508                                                           | 362                                               | 2,826                                                        |
| 25 November 2019       | 29 November 2019 | 3,092                                                       | 261                                                           | 236                                               | 2,115                                                        |
| 02 December 2019       | 06 December 2019 | 3,185                                                       | 387                                                           | 220                                               | 1,825                                                        |
| 09 December 2019       | 13 December 2019 | 4,599                                                       | 271                                                           | 202                                               | 3,057                                                        |
| 16 December 2019       | 20 December 2019 | 1,968                                                       | 270                                                           | 216                                               | 1,927                                                        |
| 23 December 2019       | 27 December 2019 | 776                                                         | 57                                                            | 127                                               | 552                                                          |
| 30 December 2019       | 03 January 2020  | 548                                                         | 78                                                            | 179                                               | 1,174                                                        |
| 06 January 2020        | 10 January 2020  | 3,039                                                       | 363                                                           | 194                                               | 2,086                                                        |
| 13 January 2020        | 17 January 2020  | 2,036                                                       | 272                                                           | 183                                               | 1,697                                                        |
| 20 January 2020        | 24 January 2020  | 2,217                                                       | 291                                                           | 147                                               | 1,690                                                        |
| 29 January 2020        | 31 January 2020  | 1,037                                                       | 475                                                           | 146                                               | 1,073                                                        |
| 03 February 2020       | 07 February 2020 | 2,270                                                       | 860                                                           | 261                                               | 2,416                                                        |
| 10 February 2020       | 14 February 2020 | 2,232                                                       | 326                                                           | 176                                               | 2,065                                                        |
| 17 February 2020       | 21 February 2020 | 2,292                                                       | 223                                                           | 227                                               | 1,891                                                        |
| 24 February 2020       | 28 February 2020 | 2,113                                                       | 424                                                           | 231                                               | 2,217                                                        |
| 02 March 2020          | 06 March 2020    | 2,183                                                       | 839                                                           | 359                                               | 2,560                                                        |
| 09 March 2020          | 13 March 2020    | 1,913                                                       | 675                                                           | 254                                               | 2,378                                                        |
| 16 March 2020          | 20 March 2020    | 4,706                                                       | 474                                                           | 241                                               | 3,524                                                        |
| 23 March 2020          | 27 March 2020    | 1,930                                                       | 187                                                           | 193                                               | 1,767                                                        |
| 30 March 2020          | 03 April 2020    | 3,699                                                       | 220                                                           | 183                                               | 1,909                                                        |
| 06 April 2020          | 09 April 2020    | 2,494                                                       | 129                                                           | 212                                               | 2,356                                                        |
| 14 April 2020          | 17 April 2020    | 3,114                                                       | 154                                                           | 259                                               | 1,554                                                        |
| 20 April 2020          | 24 April 2020    | 3,545                                                       | 176                                                           | 233                                               | 2,188                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 21 October 2019        | 25 October 2019  | 90                                                             | 524                                               | 4,175                                                        | 262                                                            |
| 28 October 2019        | 01 November 2019 | 74                                                             | 620                                               | 4,631                                                        | 178                                                            |
| 04 November 2019       | 08 November 2019 | 214                                                            | 846                                               | 4,339                                                        | 371                                                            |
| 11 November 2019       | 15 November 2019 | 69                                                             | 535                                               | 3,294                                                        | 216                                                            |
| 18 November 2019       | 22 November 2019 | 179                                                            | 686                                               | 4,920                                                        | 515                                                            |
| 25 November 2019       | 29 November 2019 | 83                                                             | 418                                               | 3,137                                                        | 258                                                            |
| 02 December 2019       | 06 December 2019 | 140                                                            | 349                                               | 4,450                                                        | 332                                                            |
| 09 December 2019       | 13 December 2019 | 93                                                             | 330                                               | 6,444                                                        | 379                                                            |
| 16 December 2019       | 20 December 2019 | 77                                                             | 373                                               | 3,021                                                        | 274                                                            |
| 23 December 2019       | 27 December 2019 | 30                                                             | 220                                               | 1,138                                                        | 113                                                            |
| 30 December 2019       | 03 January 2020  | 51                                                             | 327                                               | 1,872                                                        | 212                                                            |
| 06 January 2020        | 10 January 2020  | 98                                                             | 369                                               | 4,629                                                        | 232                                                            |
| 13 January 2020        | 17 January 2020  | 110                                                            | 300                                               | 3,360                                                        | 343                                                            |
| 20 January 2020        | 24 January 2020  | 77                                                             | 289                                               | 3,578                                                        | 205                                                            |
| 29 January 2020        | 31 January 2020  | 81                                                             | 269                                               | 2,101                                                        | 307                                                            |
| 03 February 2020       | 07 February 2020 | 161                                                            | 444                                               | 4,554                                                        | 345                                                            |
| 10 February 2020       | 14 February 2020 | 125                                                            | 285                                               | 3,321                                                        | 277                                                            |
| 17 February 2020       | 21 February 2020 | 88                                                             | 295                                               | 3,470                                                        | 229                                                            |
| 24 February 2020       | 28 February 2020 | 165                                                            | 469                                               | 3,756                                                        | 434                                                            |
| 02 March 2020          | 06 March 2020    | 173                                                            | 721                                               | 5,771                                                        | 417                                                            |
| 09 March 2020          | 13 March 2020    | 136                                                            | 400                                               | 5,183                                                        | 223                                                            |
| 16 March 2020          | 20 March 2020    | 227                                                            | 364                                               | 6,319                                                        | 319                                                            |
| 23 March 2020          | 27 March 2020    | 97                                                             | 399                                               | 3,889                                                        | 102                                                            |
| 30 March 2020          | 03 April 2020    | 88                                                             | 386                                               | 3,325                                                        | 209                                                            |
| 06 April 2020          | 09 April 2020    | 94                                                             | 474                                               | 3,759                                                        | 148                                                            |
| 14 April 2020          | 17 April 2020    | 92                                                             | 471                                               | 3,017                                                        | 154                                                            |
| 20 April 2020          | 24 April 2020    | 86                                                             | 447                                               | 3,302                                                        | 162                                                            |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 21 October 2019        | 25 October 2019  | 521                                                | 5,359                                                         | 178                                                             | 270                                                    |
| 28 October 2019        | 01 November 2019 | 609                                                | 5,529                                                         | 134                                                             | 304                                                    |
| 04 November 2019       | 08 November 2019 | 847                                                | 5,167                                                         | 172                                                             | 417                                                    |
| 11 November 2019       | 15 November 2019 | 484                                                | 3,521                                                         | 156                                                             | 231                                                    |
| 18 November 2019       | 22 November 2019 | 598                                                | 5,054                                                         | 286                                                             | 294                                                    |
| 25 November 2019       | 29 November 2019 | 374                                                | 3,940                                                         | 163                                                             | 159                                                    |
| 02 December 2019       | 06 December 2019 | 326                                                | 4,740                                                         | 156                                                             | 155                                                    |
| 09 December 2019       | 13 December 2019 | 320                                                | 7,714                                                         | 202                                                             | 148                                                    |
| 16 December 2019       | 20 December 2019 | 338                                                | 3,277                                                         | 152                                                             | 169                                                    |
| 23 December 2019       | 27 December 2019 | 250                                                | 911                                                           | 31                                                              | 118                                                    |
| 30 December 2019       | 03 January 2020  | 236                                                | 2,795                                                         | 98                                                              | 101                                                    |
| 06 January 2020        | 10 January 2020  | 293                                                | 5,374                                                         | 215                                                             | 144                                                    |
| 13 January 2020        | 17 January 2020  | 257                                                | 4,532                                                         | 222                                                             | 152                                                    |
| 20 January 2020        | 24 January 2020  | 289                                                | 3,800                                                         | 164                                                             | 154                                                    |
| 29 January 2020        | 31 January 2020  | 284                                                | 2,817                                                         | 262                                                             | 155                                                    |
| 03 February 2020       | 07 February 2020 | 447                                                | 7,292                                                         | 333                                                             | 174                                                    |
| 10 February 2020       | 14 February 2020 | 298                                                | 5,574                                                         | 167                                                             | 136                                                    |
| 17 February 2020       | 21 February 2020 | 344                                                | 4,773                                                         | 136                                                             | 162                                                    |
| 24 February 2020       | 28 February 2020 | 335                                                | 5,551                                                         | 249                                                             | 141                                                    |
| 02 March 2020          | 06 March 2020    | 531                                                | 6,213                                                         | 432                                                             | 174                                                    |
| 09 March 2020          | 13 March 2020    | 475                                                | 7,433                                                         | 218                                                             | 191                                                    |
| 16 March 2020          | 20 March 2020    | 360                                                | 6,825                                                         | 234                                                             | 157                                                    |
| 23 March 2020          | 27 March 2020    | 370                                                | 3,745                                                         | 95                                                              | 168                                                    |
| 30 March 2020          | 03 April 2020    | 368                                                | 3,473                                                         | 122                                                             | 173                                                    |
| 06 April 2020          | 09 April 2020    | 320                                                | 4,170                                                         | 29                                                              | 116                                                    |
| 14 April 2020          | 17 April 2020    | 348                                                | 3,227                                                         | 93                                                              | 155                                                    |
| 20 April 2020          | 24 April 2020    | 417                                                | 4,026                                                         | 119                                                             | 142                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 21 October 2019        | 25 October 2019  | 1,168                                                          | 22                                                               | 149                                                    | 485                                                            |
| 28 October 2019        | 01 November 2019 | 1,127                                                          | 2                                                                | 179                                                    | 227                                                            |
| 04 November 2019       | 08 November 2019 | 1,564                                                          | 10                                                               | 272                                                    | 249                                                            |
| 11 November 2019       | 15 November 2019 | 1,241                                                          | 10                                                               | 143                                                    | 320                                                            |
| 18 November 2019       | 22 November 2019 | 1,512                                                          | 16                                                               | 173                                                    | 314                                                            |
| 25 November 2019       | 29 November 2019 | 1,221                                                          | 16                                                               | 97                                                     | 159                                                            |
| 02 December 2019       | 06 December 2019 | 1,894                                                          | 7                                                                | 94                                                     | 210                                                            |
| 09 December 2019       | 13 December 2019 | 1,505                                                          | 10                                                               | 90                                                     | 169                                                            |
| 16 December 2019       | 20 December 2019 | 1,052                                                          | 4                                                                | 99                                                     | 186                                                            |
| 23 December 2019       | 27 December 2019 | 314                                                            | 2                                                                | 68                                                     | 97                                                             |
| 30 December 2019       | 03 January 2020  | 583                                                            | 2                                                                | 62                                                     | 82                                                             |
| 06 January 2020        | 10 January 2020  | 1,374                                                          | 5                                                                | 89                                                     | 203                                                            |
| 13 January 2020        | 17 January 2020  | 1,614                                                          | 6                                                                | 84                                                     | 205                                                            |
| 20 January 2020        | 24 January 2020  | 1,063                                                          | 6                                                                | 86                                                     | 158                                                            |
| 29 January 2020        | 31 January 2020  | 1,117                                                          | 2                                                                | 87                                                     | 148                                                            |
| 03 February 2020       | 07 February 2020 | 1,809                                                          | 2                                                                | 114                                                    | 180                                                            |
| 10 February 2020       | 14 February 2020 | 1,173                                                          | 2                                                                | 81                                                     | 118                                                            |
| 17 February 2020       | 21 February 2020 | 1,328                                                          | 11                                                               | 69                                                     | 151                                                            |
| 24 February 2020       | 28 February 2020 | 1,588                                                          | 7                                                                | 78                                                     | 187                                                            |
| 02 March 2020          | 06 March 2020    | 1,471                                                          | 10                                                               | 108                                                    | 165                                                            |
| 09 March 2020          | 13 March 2020    | 1,858                                                          | 14                                                               | 93                                                     | 232                                                            |
| 16 March 2020          | 20 March 2020    | 1,412                                                          | 5                                                                | 96                                                     | 248                                                            |
| 23 March 2020          | 27 March 2020    | 965                                                            | 6                                                                | 105                                                    | 215                                                            |
| 30 March 2020          | 03 April 2020    | 738                                                            | 2                                                                | 83                                                     | 155                                                            |
| 06 April 2020          | 09 April 2020    | 601                                                            | 2                                                                | 59                                                     | 112                                                            |
| 14 April 2020          | 17 April 2020    | 817                                                            | 4                                                                | 94                                                     | 119                                                            |
| 20 April 2020          | 24 April 2020    | 715                                                            | 9                                                                | 79                                                     | 116                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 21 October 2019        | 25 October 2019  | 9                                                                | 351                                              | 565                                                         | 0                                                             |
| 28 October 2019        | 01 November 2019 | 2                                                                | 410                                              | 662                                                         | 2                                                             |
| 04 November 2019       | 08 November 2019 | 10                                                               | 638                                              | 842                                                         | 9                                                             |
| 11 November 2019       | 15 November 2019 | 6                                                                | 336                                              | 557                                                         | 4                                                             |
| 18 November 2019       | 22 November 2019 | 19                                                               | 397                                              | 793                                                         | 1                                                             |
| 25 November 2019       | 29 November 2019 | 10                                                               | 194                                              | 485                                                         | 0                                                             |
| 02 December 2019       | 06 December 2019 | 8                                                                | 215                                              | 548                                                         | 0                                                             |
| 09 December 2019       | 13 December 2019 | 10                                                               | 230                                              | 798                                                         | 0                                                             |
| 16 December 2019       | 20 December 2019 | 4                                                                | 197                                              | 389                                                         | 0                                                             |
| 23 December 2019       | 27 December 2019 | 2                                                                | 145                                              | 232                                                         | 0                                                             |
| 30 December 2019       | 03 January 2020  | 2                                                                | 149                                              | 253                                                         | 0                                                             |
| 06 January 2020        | 10 January 2020  | 11                                                               | 206                                              | 679                                                         | 6                                                             |
| 13 January 2020        | 17 January 2020  | 7                                                                | 185                                              | 447                                                         | 0                                                             |
| 20 January 2020        | 24 January 2020  | 2                                                                | 189                                              | 558                                                         | 0                                                             |
| 29 January 2020        | 31 January 2020  | 3                                                                | 170                                              | 475                                                         | 0                                                             |
| 03 February 2020       | 07 February 2020 | 2                                                                | 226                                              | 661                                                         | 0                                                             |
| 10 February 2020       | 14 February 2020 | 2                                                                | 178                                              | 480                                                         | 3                                                             |
| 17 February 2020       | 21 February 2020 | 7                                                                | 160                                              | 545                                                         | 4                                                             |
| 24 February 2020       | 28 February 2020 | 6                                                                | 176                                              | 884                                                         | 30                                                            |
| 02 March 2020          | 06 March 2020    | 6                                                                | 230                                              | 989                                                         | 8                                                             |
| 09 March 2020          | 13 March 2020    | 4                                                                | 216                                              | 1,059                                                       | 12                                                            |
| 16 March 2020          | 20 March 2020    | 7                                                                | 230                                              | 906                                                         | 6                                                             |
| 23 March 2020          | 27 March 2020    | 2                                                                | 232                                              | 672                                                         | 3                                                             |
| 30 March 2020          | 03 April 2020    | 2                                                                | 199                                              | 907                                                         | 2                                                             |
| 06 April 2020          | 09 April 2020    | 2                                                                | 139                                              | 727                                                         | 0                                                             |
| 14 April 2020          | 17 April 2020    | 3                                                                | 234                                              | 949                                                         | 6                                                             |
| 20 April 2020          | 24 April 2020    | 4                                                                | 185                                              | 878                                                         | 0                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|-------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                   | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 678,528.52                          | 169,482.65                               | 457,622.10                                       | 51,423.77                                          |
| 04 May 2020            | 08 May 2020       | 1,577,709.88                        | 605,478.14                               | 921,281.57                                       | 50,950.17                                          |
| 11 May 2020            | 15 May 2020       | 1,786,556.23                        | 419,606.87                               | 1,051,753.00                                     | 315,196.36                                         |
| 18 May 2020            | 22 May 2020       | 1,359,670.79                        | 426,524.20                               | 845,594.87                                       | 87,551.72                                          |
| 25 May 2020            | 29 May 2020       | 1,573,065.03                        | 488,755.80                               | 829,840.07                                       | 254,469.16                                         |
| 01 June 2020           | 05 June 2020      | 1,705,435.44                        | 561,188.69                               | 991,416.92                                       | 152,829.83                                         |
| 08 June 2020           | 12 June 2020      | 1,655,734.05                        | 297,480.60                               | 1,147,659.79                                     | 210,593.66                                         |
| 15 June 2020           | 19 June 2020      | 1,477,521.03                        | 320,214.35                               | 1,027,048.82                                     | 130,257.86                                         |
| 22 June 2020           | 26 June 2020      | 1,329,611.83                        | 397,777.57                               | 867,880.71                                       | 63,953.54                                          |
| 29 June 2020           | 03 July 2020      | 1,034,401.01                        | 280,416.71                               | 717,736.74                                       | 36,247.56                                          |
| 06 July 2020           | 10 July 2020      | 1,381,429.63                        | 498,745.67                               | 858,883.29                                       | 23,800.66                                          |
| 13 July 2020           | 17 July 2020      | 1,081,997.84                        | 258,095.76                               | 731,138.21                                       | 92,763.87                                          |
| 20 July 2020           | 24 July 2020      | 1,452,613.83                        | 292,858.29                               | 755,625.13                                       | 404,130.40                                         |
| 27 July 2020           | 31 July 2020      | 1,246,791.03                        | 430,222.01                               | 777,232.88                                       | 39,336.14                                          |
| 03 August 2020         | 07 August 2020    | 1,260,156.74                        | 475,003.48                               | 740,311.68                                       | 44,841.58                                          |
| 10 August 2020         | 14 August 2020    | 1,052,160.33                        | 229,907.26                               | 727,697.43                                       | 94,555.64                                          |
| 17 August 2020         | 21 August 2020    | 925,490.42                          | 131,749.22                               | 629,766.56                                       | 163,974.64                                         |
| 24 August 2020         | 28 August 2020    | 954,956.25                          | 127,631.14                               | 722,539.64                                       | 104,785.47                                         |
| 31 August 2020         | 04 September 2020 | 992,619.70                          | 142,981.38                               | 755,081.15                                       | 94,557.17                                          |
| 07 September 2020      | 11 September 2020 | 1,061,934.87                        | 108,474.68                               | 906,002.69                                       | 47,457.50                                          |
| 14 September 2020      | 18 September 2020 | 1,297,777.46                        | 144,171.76                               | 960,686.57                                       | 192,919.13                                         |
| 21 September 2020      | 25 September 2020 | 1,227,313.20                        | 132,819.52                               | 847,066.56                                       | 247,427.13                                         |
| 28 September 2020      | 30 September 2020 | 1,091,561.12                        | 100,564.51                               | 738,273.03                                       | 252,723.59                                         |
| 05 October 2020        | 09 October 2020   | 1,739,196.26                        | 392,909.17                               | 1,067,653.87                                     | 278,633.22                                         |
| 12 October 2020        | 16 October 2020   | 1,408,739.98                        | 268,360.36                               | 926,332.66                                       | 214,046.96                                         |
| 19 October 2020        | 23 October 2020   | 1,144,152.24                        | 211,361.54                               | 820,458.74                                       | 112,331.96                                         |
| 26 October 2020        | 30 October 2020   | 1,429,318.21                        | 470,192.06                               | 885,089.73                                       | 74,036.42                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 27 April 2020          | 29 April 2020     | 9,577.55                                                          | 286,647.70                                                                | 19,956.94                                                                      | 159,905.10                                                            |
| 04 May 2020            | 08 May 2020       | 20,338.10                                                         | 446,762.33                                                                | 28,068.80                                                                      | 585,140.04                                                            |
| 11 May 2020            | 15 May 2020       | 19,190.35                                                         | 551,146.62                                                                | 226,932.49                                                                     | 400,416.52                                                            |
| 18 May 2020            | 22 May 2020       | 13,214.50                                                         | 404,171.79                                                                | 61,006.32                                                                      | 413,309.70                                                            |
| 25 May 2020            | 29 May 2020       | 15,620.06                                                         | 401,667.03                                                                | 135,003.73                                                                     | 473,135.74                                                            |
| 01 June 2020           | 05 June 2020      | 12,648.22                                                         | 456,902.90                                                                | 112,040.72                                                                     | 548,540.47                                                            |
| 08 June 2020           | 12 June 2020      | 12,620.52                                                         | 676,609.27                                                                | 150,355.16                                                                     | 284,860.08                                                            |
| 15 June 2020           | 19 June 2020      | 26,721.23                                                         | 540,646.71                                                                | 64,354.43                                                                      | 293,493.12                                                            |
| 22 June 2020           | 26 June 2020      | 17,271.91                                                         | 446,748.60                                                                | 35,630.47                                                                      | 380,505.67                                                            |
| 29 June 2020           | 03 July 2020      | 7,589.66                                                          | 403,779.27                                                                | 25,216.77                                                                      | 272,827.05                                                            |
| 06 July 2020           | 10 July 2020      | 8,678.94                                                          | 434,561.27                                                                | 4,856.30                                                                       | 490,066.73                                                            |
| 13 July 2020           | 17 July 2020      | 16,684.29                                                         | 369,186.21                                                                | 53,460.47                                                                      | 241,411.47                                                            |
| 20 July 2020           | 24 July 2020      | 32,087.65                                                         | 430,403.58                                                                | 377,709.24                                                                     | 260,770.64                                                            |
| 27 July 2020           | 31 July 2020      | 7,917.58                                                          | 290,426.51                                                                | 21,504.96                                                                      | 422,304.43                                                            |
| 03 August 2020         | 07 August 2020    | 15,024.55                                                         | 361,228.45                                                                | 32,637.30                                                                      | 459,978.93                                                            |
| 10 August 2020         | 14 August 2020    | 8,264.95                                                          | 307,823.10                                                                | 45,702.16                                                                      | 221,642.31                                                            |
| 17 August 2020         | 21 August 2020    | 8,585.31                                                          | 340,792.62                                                                | 137,236.56                                                                     | 123,163.90                                                            |
| 24 August 2020         | 28 August 2020    | 15,737.69                                                         | 469,546.24                                                                | 82,013.42                                                                      | 111,893.45                                                            |
| 31 August 2020         | 04 September 2020 | 15,860.59                                                         | 494,372.84                                                                | 65,300.72                                                                      | 127,120.79                                                            |
| 07 September 2020      | 11 September 2020 | 12,060.26                                                         | 591,824.93                                                                | 25,188.85                                                                      | 96,414.42                                                             |
| 14 September 2020      | 18 September 2020 | 12,682.45                                                         | 630,564.35                                                                | 137,314.41                                                                     | 131,489.31                                                            |
| 21 September 2020      | 25 September 2020 | 17,821.33                                                         | 570,116.82                                                                | 229,630.88                                                                     | 114,998.19                                                            |
| 28 September 2020      | 30 September 2020 | 39,203.85                                                         | 598,324.18                                                                | 219,424.57                                                                     | 61,360.66                                                             |
| 05 October 2020        | 09 October 2020   | 19,115.48                                                         | 465,005.68                                                                | 209,918.46                                                                     | 373,793.70                                                            |
| 12 October 2020        | 16 October 2020   | 8,508.06                                                          | 544,873.07                                                                | 179,558.42                                                                     | 259,852.30                                                            |
| 19 October 2020        | 23 October 2020   | 16,130.80                                                         | 497,747.16                                                                | 85,490.56                                                                      | 195,230.75                                                            |
| 26 October 2020        | 30 October 2020   | 22,218.85                                                         | 407,767.73                                                                | 55,768.01                                                                      | 447,973.22                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                   |                                                                                     |                                                      |                                                              |
|------------------------|-------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   |                                                                                   |                                                                                     | By Product and Currency                              |                                                              |
| From                   | To                | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$mn) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / USD / Floating<br>vs. Fixed |
| 27 April 2020          | 29 April 2020     | 170,974.40                                                                        | 31,466.83                                                                           | 17,948.36                                            | 50,175.75                                                    |
| 04 May 2020            | 08 May 2020       | 474,519.24                                                                        | 22,881.37                                                                           | 38,866.26                                            | 88,507.54                                                    |
| 11 May 2020            | 15 May 2020       | 500,606.38                                                                        | 88,263.87                                                                           | 29,438.08                                            | 61,668.81                                                    |
| 18 May 2020            | 22 May 2020       | 441,423.08                                                                        | 26,545.39                                                                           | 29,242.53                                            | 89,743.12                                                    |
| 25 May 2020            | 29 May 2020       | 428,173.04                                                                        | 119,465.43                                                                          | 25,620.64                                            | 62,831.76                                                    |
| 01 June 2020           | 05 June 2020      | 534,514.02                                                                        | 40,789.12                                                                           | 27,456.94                                            | 90,266.87                                                    |
| 08 June 2020           | 12 June 2020      | 471,050.52                                                                        | 60,238.50                                                                           | 24,192.33                                            | 85,842.67                                                    |
| 15 June 2020           | 19 June 2020      | 486,402.10                                                                        | 65,903.43                                                                           | 44,679.00                                            | 83,318.19                                                    |
| 22 June 2020           | 26 June 2020      | 421,132.12                                                                        | 28,323.07                                                                           | 32,376.21                                            | 65,178.49                                                    |
| 29 June 2020           | 03 July 2020      | 313,957.47                                                                        | 11,030.79                                                                           | 25,111.49                                            | 61,539.48                                                    |
| 06 July 2020           | 10 July 2020      | 424,322.02                                                                        | 18,944.36                                                                           | 23,353.41                                            | 58,699.38                                                    |
| 13 July 2020           | 17 July 2020      | 361,952.01                                                                        | 39,303.40                                                                           | 34,043.31                                            | 84,836.41                                                    |
| 20 July 2020           | 24 July 2020      | 325,221.55                                                                        | 26,421.16                                                                           | 21,363.39                                            | 48,528.97                                                    |
| 27 July 2020           | 31 July 2020      | 486,806.37                                                                        | 17,831.18                                                                           | 28,640.09                                            | 83,989.93                                                    |
| 03 August 2020         | 07 August 2020    | 379,083.23                                                                        | 12,204.28                                                                           | 23,162.81                                            | 95,634.79                                                    |
| 10 August 2020         | 14 August 2020    | 419,874.33                                                                        | 48,853.48                                                                           | 17,365.72                                            | 78,637.41                                                    |
| 17 August 2020         | 21 August 2020    | 288,973.95                                                                        | 26,738.08                                                                           | 21,171.72                                            | 82,225.62                                                    |
| 24 August 2020         | 28 August 2020    | 252,993.40                                                                        | 22,772.05                                                                           | 19,899.53                                            | 107,807.50                                                   |
| 31 August 2020         | 04 September 2020 | 260,708.31                                                                        | 29,256.45                                                                           | 22,756.77                                            | 104,405.43                                                   |
| 07 September 2020      | 11 September 2020 | 314,177.77                                                                        | 22,268.65                                                                           | 22,721.30                                            | 84,470.72                                                    |
| 14 September 2020      | 18 September 2020 | 330,122.22                                                                        | 55,604.72                                                                           | 45,878.27                                            | 84,407.17                                                    |
| 21 September 2020      | 25 September 2020 | 276,949.74                                                                        | 17,796.25                                                                           | 42,351.35                                            | 91,128.53                                                    |
| 28 September 2020      | 30 September 2020 | 139,948.84                                                                        | 33,299.03                                                                           | 6,320.04                                             | 25,915.40                                                    |
| 05 October 2020        | 09 October 2020   | 602,648.20                                                                        | 68,714.76                                                                           | 82,315.21                                            | 164,619.00                                                   |
| 12 October 2020        | 16 October 2020   | 381,459.59                                                                        | 34,488.55                                                                           | 37,953.42                                            | 67,011.06                                                    |
| 19 October 2020        | 23 October 2020   | 322,711.58                                                                        | 26,841.40                                                                           | 50,997.73                                            | 73,961.64                                                    |
| 26 October 2020        | 30 October 2020   | 477,322.00                                                                        | 18,268.41                                                                           | 65,724.65                                            | 88,592.97                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 5,501.00                                                      | 0.00                                                | 47,361.28                                                   | 0.00                                                          |
| 04 May 2020            | 08 May 2020       | 3,463.00                                                      | 0.00                                                | 67,115.70                                                   | 0.00                                                          |
| 11 May 2020            | 15 May 2020       | 6,108.75                                                      | 0.00                                                | 90,881.49                                                   | 0.00                                                          |
| 18 May 2020            | 22 May 2020       | 4,809.28                                                      | 0.00                                                | 60,482.51                                                   | 0.00                                                          |
| 25 May 2020            | 29 May 2020       | 2,975.00                                                      | 0.00                                                | 125,678.30                                                  | 0.00                                                          |
| 01 June 2020           | 05 June 2020      | 9,787.00                                                      | 0.00                                                | 141,743.70                                                  | 0.00                                                          |
| 08 June 2020           | 12 June 2020      | 6,822.19                                                      | 0.00                                                | 128,302.07                                                  | 0.00                                                          |
| 15 June 2020           | 19 June 2020      | 15,335.00                                                     | 0.00                                                | 117,771.14                                                  | 0.00                                                          |
| 22 June 2020           | 26 June 2020      | 11,795.20                                                     | 0.00                                                | 115,259.26                                                  | 0.00                                                          |
| 29 June 2020           | 03 July 2020      | 463.60                                                        | 0.00                                                | 82,697.29                                                   | 0.00                                                          |
| 06 July 2020           | 10 July 2020      | 4,870.20                                                      | 0.00                                                | 184,855.38                                                  | 0.00                                                          |
| 13 July 2020           | 17 July 2020      | 7,456.34                                                      | 0.00                                                | 129,365.79                                                  | 0.00                                                          |
| 20 July 2020           | 24 July 2020      | 3,316.52                                                      | 0.00                                                | 90,378.19                                                   | 0.00                                                          |
| 27 July 2020           | 31 July 2020      | 4,228.00                                                      | 0.00                                                | 46,197.92                                                   | 0.00                                                          |
| 03 August 2020         | 07 August 2020    | 2,080.06                                                      | 0.00                                                | 139,633.62                                                  | 0.00                                                          |
| 10 August 2020         | 14 August 2020    | 3,377.75                                                      | 0.00                                                | 40,773.52                                                   | 0.00                                                          |
| 17 August 2020         | 21 August 2020    | 11,366.00                                                     | 0.00                                                | 77,751.14                                                   | 0.00                                                          |
| 24 August 2020         | 28 August 2020    | 17,210.00                                                     | 0.00                                                | 71,751.80                                                   | 0.00                                                          |
| 31 August 2020         | 04 September 2020 | 15,211.00                                                     | 0.00                                                | 119,031.32                                                  | 0.00                                                          |
| 07 September 2020      | 11 September 2020 | 8,600.20                                                      | 0.00                                                | 121,097.95                                                  | 0.00                                                          |
| 14 September 2020      | 18 September 2020 | 18,905.20                                                     | 0.00                                                | 115,469.60                                                  | 0.00                                                          |
| 21 September 2020      | 25 September 2020 | 2,973.50                                                      | 0.00                                                | 118,999.10                                                  | 0.00                                                          |
| 28 September 2020      | 30 September 2020 | 3,800.00                                                      | 0.00                                                | 48,643.65                                                   | 0.00                                                          |
| 05 October 2020        | 09 October 2020   | 13,149.00                                                     | 0.00                                                | 24,324.22                                                   | 0.00                                                          |
| 12 October 2020        | 16 October 2020   | 10,475.50                                                     | 0.00                                                | 68,745.30                                                   | 0.00                                                          |
| 19 October 2020        | 23 October 2020   | 15,267.21                                                     | 0.00                                                | 110,984.12                                                  | 0.00                                                          |
| 26 October 2020        | 30 October 2020   | 6,321.71                                                      | 0.00                                                | 106,207.00                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 27 April 2020          | 29 April 2020     | 3,224.07                                            | 2,772.62                                                    | 1,440.64                                                      | 191.57                                              |
| 04 May 2020            | 08 May 2020       | 5,459.32                                            | 5,264.55                                                    | 3,427.47                                                      | 1,131.36                                            |
| 11 May 2020            | 15 May 2020       | 4,912.10                                            | 2,636.49                                                    | 2,758.54                                                      | 715.74                                              |
| 18 May 2020            | 22 May 2020       | 4,342.22                                            | 5,172.98                                                    | 4,393.61                                                      | 1,914.37                                            |
| 25 May 2020            | 29 May 2020       | 6,607.69                                            | 7,645.72                                                    | 13,714.27                                                     | 1,379.70                                            |
| 01 June 2020           | 05 June 2020      | 4,271.54                                            | 11,759.74                                                   | 1,566.39                                                      | 1,366.64                                            |
| 08 June 2020           | 12 June 2020      | 3,923.02                                            | 9,230.61                                                    | 8,249.26                                                      | 941.24                                              |
| 15 June 2020           | 19 June 2020      | 3,885.82                                            | 4,251.92                                                    | 4,640.04                                                      | 1,088.03                                            |
| 22 June 2020           | 26 June 2020      | 4,213.10                                            | 4,021.65                                                    | 4,853.77                                                      | 716.37                                              |
| 29 June 2020           | 03 July 2020      | 3,791.14                                            | 3,311.59                                                    | 2,835.58                                                      | 668.25                                              |
| 06 July 2020           | 10 July 2020      | 4,732.94                                            | 3,293.44                                                    | 4,678.29                                                      | 733.42                                              |
| 13 July 2020           | 17 July 2020      | 4,852.12                                            | 6,087.82                                                    | 442.62                                                        | 1,236.32                                            |
| 20 July 2020           | 24 July 2020      | 6,669.10                                            | 5,667.43                                                    | 1,037.58                                                      | 1,062.72                                            |
| 27 July 2020           | 31 July 2020      | 7,918.37                                            | 9,183.88                                                    | 937.43                                                        | 3,685.02                                            |
| 03 August 2020         | 07 August 2020    | 3,995.48                                            | 21,856.02                                                   | 3,663.14                                                      | 1,935.48                                            |
| 10 August 2020         | 14 August 2020    | 3,763.39                                            | 10,414.80                                                   | 2,648.64                                                      | 1,441.87                                            |
| 17 August 2020         | 21 August 2020    | 4,243.68                                            | 5,019.76                                                    | 2,829.41                                                      | 1,016.73                                            |
| 24 August 2020         | 28 August 2020    | 4,276.22                                            | 4,717.10                                                    | 1,420.29                                                      | 965.16                                              |
| 31 August 2020         | 04 September 2020 | 3,686.59                                            | 5,221.50                                                    | 5,332.23                                                      | 2,050.55                                            |
| 07 September 2020      | 11 September 2020 | 4,685.59                                            | 10,591.47                                                   | 1,088.71                                                      | 1,236.62                                            |
| 14 September 2020      | 18 September 2020 | 3,754.48                                            | 9,463.10                                                    | 14,273.74                                                     | 1,674.69                                            |
| 21 September 2020      | 25 September 2020 | 5,806.54                                            | 3,710.61                                                    | 720.36                                                        | 1,652.58                                            |
| 28 September 2020      | 30 September 2020 | 0.00                                                | 3,893.15                                                    | 1,776.49                                                      | 0.00                                                |
| 05 October 2020        | 09 October 2020   | 7,523.06                                            | 12,572.37                                                   | 434.50                                                        | 4,780.94                                            |
| 12 October 2020        | 16 October 2020   | 6,393.49                                            | 7,255.55                                                    | 5,141.08                                                      | 3,643.46                                            |
| 19 October 2020        | 23 October 2020   | 5,252.47                                            | 7,516.82                                                    | 2,475.01                                                      | 3,467.79                                            |
| 26 October 2020        | 30 October 2020   | 10,920.49                                           | 9,968.80                                                    | 634.46                                                        | 6,904.82                                            |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 27 April 2020          | 29 April 2020     | 206.17                                                      | 0.00                                                          | 16,277.03                                           | 14,478.07                                                   |
| 04 May 2020            | 08 May 2020       | 1,396.02                                                    | 0.00                                                          | 6,612.34                                            | 9,523.19                                                    |
| 11 May 2020            | 15 May 2020       | 805.08                                                      | 0.00                                                          | 5,451.75                                            | 35,175.07                                                   |
| 18 May 2020            | 22 May 2020       | 2,474.71                                                    | 0.00                                                          | 6,908.40                                            | 35,100.70                                                   |
| 25 May 2020            | 29 May 2020       | 1,498.87                                                    | 0.00                                                          | 5,160.59                                            | 57,383.84                                                   |
| 01 June 2020           | 05 June 2020      | 2,597.38                                                    | 0.00                                                          | 5,354.55                                            | 23,288.10                                                   |
| 08 June 2020           | 12 June 2020      | 682.53                                                      | 0.00                                                          | 5,670.56                                            | 29,781.15                                                   |
| 15 June 2020           | 19 June 2020      | 1,081.76                                                    | 0.00                                                          | 11,098.18                                           | 31,743.68                                                   |
| 22 June 2020           | 26 June 2020      | 842.98                                                      | 0.00                                                          | 11,896.39                                           | 90,339.67                                                   |
| 29 June 2020           | 03 July 2020      | 716.60                                                      | 0.00                                                          | 7,365.29                                            | 23,558.12                                                   |
| 06 July 2020           | 10 July 2020      | 2,775.65                                                    | 0.76                                                          | 6,743.37                                            | 45,760.60                                                   |
| 13 July 2020           | 17 July 2020      | 2,977.76                                                    | 228.01                                                        | 6,156.82                                            | 19,719.15                                                   |
| 20 July 2020           | 24 July 2020      | 764.56                                                      | 0.00                                                          | 5,446.38                                            | 9,993.12                                                    |
| 27 July 2020           | 31 July 2020      | 3,620.06                                                    | 0.00                                                          | 8,581.27                                            | 22,560.25                                                   |
| 03 August 2020         | 07 August 2020    | 919.40                                                      | 0.00                                                          | 4,816.36                                            | 24,104.07                                                   |
| 10 August 2020         | 14 August 2020    | 811.08                                                      | 26.40                                                         | 9,672.73                                            | 144,621.17                                                  |
| 17 August 2020         | 21 August 2020    | 765.33                                                      | 106.02                                                        | 5,793.13                                            | 30,170.23                                                   |
| 24 August 2020         | 28 August 2020    | 2,162.89                                                    | 2.23                                                          | 4,179.72                                            | 23,269.82                                                   |
| 31 August 2020         | 04 September 2020 | 2,557.39                                                    | 1.35                                                          | 7,304.71                                            | 45,268.67                                                   |
| 07 September 2020      | 11 September 2020 | 1,432.37                                                    | 540.20                                                        | 5,556.08                                            | 67,098.51                                                   |
| 14 September 2020      | 18 September 2020 | 5,455.87                                                    | 122.71                                                        | 7,096.08                                            | 35,283.61                                                   |
| 21 September 2020      | 25 September 2020 | 3,031.97                                                    | 54.21                                                         | 3,861.56                                            | 96,258.18                                                   |
| 28 September 2020      | 30 September 2020 | 157.89                                                      | 0.00                                                          | 118.31                                              | 9,895.80                                                    |
| 05 October 2020        | 09 October 2020   | 4,138.73                                                    | 522.92                                                        | 11,816.01                                           | 56,870.40                                                   |
| 12 October 2020        | 16 October 2020   | 1,815.68                                                    | 113.24                                                        | 5,311.78                                            | 218,221.03                                                  |
| 19 October 2020        | 23 October 2020   | 3,918.12                                                    | 12.53                                                         | 7,482.13                                            | 46,677.27                                                   |
| 26 October 2020        | 30 October 2020   | 4,456.73                                                    | 0.00                                                          | 13,503.28                                           | 30,919.99                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 746.13                                                        | 9,621.41                                            | 108,155.82                                                  | 0.00                                                          |
| 04 May 2020            | 08 May 2020       | 244.96                                                        | 12,570.61                                           | 175,991.59                                                  | 0.00                                                          |
| 11 May 2020            | 15 May 2020       | 21.01                                                         | 8,011.06                                            | 168,083.36                                                  | 0.00                                                          |
| 18 May 2020            | 22 May 2020       | 2,806.73                                                      | 1,889.01                                            | 125,376.90                                                  | 0.00                                                          |
| 25 May 2020            | 29 May 2020       | 41.78                                                         | 6,743.33                                            | 113,842.14                                                  | 0.00                                                          |
| 01 June 2020           | 05 June 2020      | 216.73                                                        | 6,335.16                                            | 159,933.25                                                  | 0.00                                                          |
| 08 June 2020           | 12 June 2020      | 5,203.44                                                      | 7,278.61                                            | 183,791.66                                                  | 0.00                                                          |
| 15 June 2020           | 19 June 2020      | 9,984.39                                                      | 6,332.13                                            | 134,150.21                                                  | 0.00                                                          |
| 22 June 2020           | 26 June 2020      | 2,889.23                                                      | 2,662.64                                            | 71,009.63                                                   | 0.00                                                          |
| 29 June 2020           | 03 July 2020      | 650.80                                                        | 2,129.04                                            | 101,771.95                                                  | 0.00                                                          |
| 06 July 2020           | 10 July 2020      | 2,191.14                                                      | 6,180.40                                            | 98,515.76                                                   | 45.16                                                         |
| 13 July 2020           | 17 July 2020      | 448.93                                                        | 5,842.78                                            | 101,450.39                                                  | 26.06                                                         |
| 20 July 2020           | 24 July 2020      | 0.00                                                          | 3,881.77                                            | 83,184.11                                                   | 51.60                                                         |
| 27 July 2020           | 31 July 2020      | 0.00                                                          | 5,561.79                                            | 61,524.26                                                   | 0.00                                                          |
| 03 August 2020         | 07 August 2020    | 579.59                                                        | 4,928.80                                            | 66,182.04                                                   | 0.00                                                          |
| 10 August 2020         | 14 August 2020    | 449.06                                                        | 2,576.28                                            | 51,038.11                                                   | 0.00                                                          |
| 17 August 2020         | 21 August 2020    | 1,911.40                                                      | 1,974.63                                            | 52,435.03                                                   | 0.00                                                          |
| 24 August 2020         | 28 August 2020    | 0.00                                                          | 7,438.21                                            | 91,761.86                                                   | 0.00                                                          |
| 31 August 2020         | 04 September 2020 | 99.48                                                         | 7,294.01                                            | 85,948.15                                                   | 0.00                                                          |
| 07 September 2020      | 11 September 2020 | 3,908.83                                                      | 4,683.20                                            | 132,212.03                                                  | 0.00                                                          |
| 14 September 2020      | 18 September 2020 | 3,703.12                                                      | 2,538.61                                            | 141,718.20                                                  | 0.00                                                          |
| 21 September 2020      | 25 September 2020 | 0.00                                                          | 5,034.81                                            | 112,606.34                                                  | 0.00                                                          |
| 28 September 2020      | 30 September 2020 | 3,056.78                                                      | 3,678.58                                            | 84,212.38                                                   | 0.00                                                          |
| 05 October 2020        | 09 October 2020   | 1,832.05                                                      | 2,635.56                                            | 121,878.64                                                  | 0.00                                                          |
| 12 October 2020        | 16 October 2020   | 109.21                                                        | 2,642.65                                            | 50,552.18                                                   | 0.00                                                          |
| 19 October 2020        | 23 October 2020   | 1,931.91                                                      | 4,678.88                                            | 54,382.08                                                   | 0.00                                                          |
| 26 October 2020        | 30 October 2020   | 2,490.52                                                      | 3,313.48                                            | 43,003.44                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 27 April 2020          | 29 April 2020     | 122,220.19                                             | 234,472.41                                                     | 43,736.00                                                        | 127,381.07                                                 |
| 04 May 2020            | 08 May 2020       | 540,838.25                                             | 573,482.98                                                     | 43,814.73                                                        | 484,237.65                                                 |
| 11 May 2020            | 15 May 2020       | 371,078.14                                             | 692,502.69                                                     | 306,308.06                                                       | 336,462.20                                                 |
| 18 May 2020            | 22 May 2020       | 382,227.66                                             | 527,243.95                                                     | 75,542.10                                                        | 340,406.37                                                 |
| 25 May 2020            | 29 May 2020       | 443,243.85                                             | 460,959.42                                                     | 237,738.12                                                       | 389,702.12                                                 |
| 01 June 2020           | 05 June 2020      | 516,403.87                                             | 561,827.88                                                     | 141,259.71                                                       | 465,038.25                                                 |
| 08 June 2020           | 12 June 2020      | 255,474.84                                             | 710,029.10                                                     | 190,318.77                                                       | 231,537.12                                                 |
| 15 June 2020           | 19 June 2020      | 253,131.20                                             | 654,731.91                                                     | 100,298.43                                                       | 239,763.97                                                 |
| 22 June 2020           | 26 June 2020      | 345,912.88                                             | 521,229.03                                                     | 44,415.34                                                        | 315,017.80                                                 |
| 29 June 2020           | 03 July 2020      | 241,351.49                                             | 444,141.71                                                     | 32,297.58                                                        | 227,149.55                                                 |
| 06 July 2020           | 10 July 2020      | 457,002.13                                             | 464,983.07                                                     | 12,015.11                                                        | 427,709.56                                                 |
| 13 July 2020           | 17 July 2020      | 205,964.40                                             | 386,700.90                                                     | 84,161.91                                                        | 201,589.78                                                 |
| 20 July 2020           | 24 July 2020      | 254,434.94                                             | 517,108.75                                                     | 399,724.70                                                       | 211,292.45                                                 |
| 27 July 2020           | 31 July 2020      | 375,835.47                                             | 550,156.58                                                     | 34,170.71                                                        | 349,090.51                                                 |
| 03 August 2020         | 07 August 2020    | 436,164.55                                             | 391,981.74                                                     | 38,518.78                                                        | 398,830.63                                                 |
| 10 August 2020         | 14 August 2020    | 195,087.26                                             | 401,401.32                                                     | 88,053.79                                                        | 178,512.20                                                 |
| 17 August 2020         | 21 August 2020    | 97,549.34                                              | 381,399.44                                                     | 147,761.81                                                       | 90,538.54                                                  |
| 24 August 2020         | 28 August 2020    | 90,872.31                                              | 421,068.67                                                     | 86,152.95                                                        | 83,742.99                                                  |
| 31 August 2020         | 04 September 2020 | 99,888.75                                              | 392,648.68                                                     | 73,913.11                                                        | 93,769.88                                                  |
| 07 September 2020      | 11 September 2020 | 69,591.89                                              | 489,099.64                                                     | 33,319.56                                                        | 62,024.75                                                  |
| 14 September 2020      | 18 September 2020 | 83,229.63                                              | 568,889.01                                                     | 155,914.36                                                       | 72,000.36                                                  |
| 21 September 2020      | 25 September 2020 | 74,112.67                                              | 421,331.82                                                     | 243,679.06                                                       | 67,730.78                                                  |
| 28 September 2020      | 30 September 2020 | 90,447.58                                              | 565,554.75                                                     | 244,090.32                                                       | 58,270.76                                                  |
| 05 October 2020        | 09 October 2020   | 283,838.39                                             | 683,250.53                                                     | 262,694.75                                                       | 267,088.87                                                 |
| 12 October 2020        | 16 October 2020   | 212,415.56                                             | 512,731.87                                                     | 198,207.93                                                       | 187,646.27                                                 |
| 19 October 2020        | 23 October 2020   | 139,482.54                                             | 523,018.70                                                     | 92,645.30                                                        | 133,098.15                                                 |
| 26 October 2020        | 30 October 2020   | 369,825.34                                             | 601,940.80                                                     | 64,589.72                                                        | 334,015.21                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|-------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 27 April 2020          | 29 April 2020     | 248,106.13                                                          | 44,250.94                                                             | 24,357.62                                                    | 82,928.92                                                            |
| 04 May 2020            | 08 May 2020       | 548,579.66                                                          | 38,974.42                                                             | 78,562.62                                                    | 148,074.45                                                           |
| 11 May 2020            | 15 May 2020       | 691,447.06                                                          | 306,958.15                                                            | 50,592.42                                                    | 143,009.00                                                           |
| 18 May 2020            | 22 May 2020       | 423,367.82                                                          | 76,959.85                                                             | 51,685.39                                                    | 155,934.74                                                           |
| 25 May 2020            | 29 May 2020       | 427,628.20                                                          | 244,559.54                                                            | 69,467.36                                                    | 160,814.18                                                           |
| 01 June 2020           | 05 June 2020      | 490,474.53                                                          | 145,121.73                                                            | 66,471.32                                                    | 186,344.99                                                           |
| 08 June 2020           | 12 June 2020      | 609,247.93                                                          | 199,226.98                                                            | 42,158.97                                                    | 212,216.67                                                           |
| 15 June 2020           | 19 June 2020      | 627,222.45                                                          | 117,515.80                                                            | 52,351.07                                                    | 157,646.49                                                           |
| 22 June 2020           | 26 June 2020      | 453,735.56                                                          | 53,081.08                                                             | 49,296.80                                                    | 139,797.96                                                           |
| 29 June 2020           | 03 July 2020      | 417,292.01                                                          | 26,456.97                                                             | 29,000.77                                                    | 123,217.07                                                           |
| 06 July 2020           | 10 July 2020      | 446,838.76                                                          | 14,593.41                                                             | 47,382.12                                                    | 197,253.48                                                           |
| 13 July 2020           | 17 July 2020      | 404,164.86                                                          | 80,522.41                                                             | 27,450.58                                                    | 116,683.59                                                           |
| 20 July 2020           | 24 July 2020      | 378,228.28                                                          | 392,110.30                                                            | 35,946.94                                                    | 133,414.16                                                           |
| 27 July 2020           | 31 July 2020      | 423,542.17                                                          | 26,588.25                                                             | 44,488.16                                                    | 122,796.39                                                           |
| 03 August 2020         | 07 August 2020    | 381,468.69                                                          | 33,590.14                                                             | 44,409.46                                                    | 127,769.03                                                           |
| 10 August 2020         | 14 August 2020    | 362,540.29                                                          | 74,159.90                                                             | 27,849.60                                                    | 128,591.51                                                           |
| 17 August 2020         | 21 August 2020    | 345,822.36                                                          | 124,526.74                                                            | 19,515.89                                                    | 82,513.72                                                            |
| 24 August 2020         | 28 August 2020    | 279,527.43                                                          | 93,962.28                                                             | 17,751.13                                                    | 171,781.29                                                           |
| 31 August 2020         | 04 September 2020 | 325,040.73                                                          | 81,042.42                                                             | 20,068.95                                                    | 129,597.21                                                           |
| 07 September 2020      | 11 September 2020 | 389,745.27                                                          | 30,353.88                                                             | 19,653.85                                                    | 172,717.07                                                           |
| 14 September 2020      | 18 September 2020 | 434,075.83                                                          | 171,687.04                                                            | 35,981.17                                                    | 200,279.53                                                           |
| 21 September 2020      | 25 September 2020 | 361,584.65                                                          | 221,453.26                                                            | 37,094.06                                                    | 173,610.26                                                           |
| 28 September 2020      | 30 September 2020 | 360,061.11                                                          | 229,566.46                                                            | 15,768.99                                                    | 112,292.23                                                           |
| 05 October 2020        | 09 October 2020   | 533,633.10                                                          | 245,827.28                                                            | 59,589.44                                                    | 198,208.88                                                           |
| 12 October 2020        | 16 October 2020   | 439,105.90                                                          | 196,177.79                                                            | 36,224.30                                                    | 151,505.41                                                           |
| 19 October 2020        | 23 October 2020   | 356,839.03                                                          | 81,052.64                                                             | 33,825.27                                                    | 138,906.41                                                           |
| 26 October 2020        | 30 October 2020   | 468,443.43                                                          | 51,868.72                                                             | 69,127.45                                                    | 123,409.90                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 4,131.93                                                               | 11,236.09                                                    | 68,947.14                                                            | 1,851.17                                                               |
| 04 May 2020            | 08 May 2020       | 3,919.30                                                               | 30,605.23                                                    | 133,792.91                                                           | 6,247.67                                                               |
| 11 May 2020            | 15 May 2020       | 4,047.49                                                               | 20,958.81                                                    | 119,077.02                                                           | 2,771.35                                                               |
| 18 May 2020            | 22 May 2020       | 4,989.97                                                               | 21,074.76                                                    | 136,667.87                                                           | 3,944.61                                                               |
| 25 May 2020            | 29 May 2020       | 4,055.38                                                               | 20,586.90                                                    | 128,299.78                                                           | 3,417.49                                                               |
| 01 June 2020           | 05 June 2020      | 2,389.86                                                               | 19,333.32                                                    | 174,062.99                                                           | 3,392.04                                                               |
| 08 June 2020           | 12 June 2020      | 6,419.08                                                               | 14,272.36                                                    | 160,089.34                                                           | 2,716.90                                                               |
| 15 June 2020           | 19 June 2020      | 7,516.52                                                               | 18,976.67                                                    | 126,155.93                                                           | 3,759.48                                                               |
| 22 June 2020           | 26 June 2020      | 6,028.90                                                               | 20,101.06                                                    | 149,298.90                                                           | 1,922.24                                                               |
| 29 June 2020           | 03 July 2020      | 6,428.92                                                               | 13,051.01                                                    | 99,548.05                                                            | 2,458.46                                                               |
| 06 July 2020           | 10 July 2020      | 4,708.52                                                               | 14,946.95                                                    | 111,018.09                                                           | 2,684.21                                                               |
| 13 July 2020           | 17 July 2020      | 7,817.49                                                               | 19,767.60                                                    | 104,999.16                                                           | 2,093.17                                                               |
| 20 July 2020           | 24 July 2020      | 6,392.49                                                               | 25,006.28                                                    | 138,420.07                                                           | 4,166.89                                                               |
| 27 July 2020           | 31 July 2020      | 5,836.22                                                               | 25,160.58                                                    | 126,565.00                                                           | 4,426.38                                                               |
| 03 August 2020         | 07 August 2020    | 5,532.79                                                               | 20,380.16                                                    | 127,212.52                                                           | 3,375.91                                                               |
| 10 August 2020         | 14 August 2020    | 13,121.35                                                              | 14,258.23                                                    | 134,126.62                                                           | 4,298.42                                                               |
| 17 August 2020         | 21 August 2020    | 32,812.85                                                              | 14,922.55                                                    | 110,620.13                                                           | 5,184.42                                                               |
| 24 August 2020         | 28 August 2020    | 4,934.90                                                               | 14,509.34                                                    | 146,254.24                                                           | 4,213.82                                                               |
| 31 August 2020         | 04 September 2020 | 5,758.47                                                               | 17,682.41                                                    | 161,487.78                                                           | 4,875.50                                                               |
| 07 September 2020      | 11 September 2020 | 8,515.84                                                               | 15,878.07                                                    | 175,930.67                                                           | 4,140.60                                                               |
| 14 September 2020      | 18 September 2020 | 15,501.65                                                              | 19,935.72                                                    | 175,117.72                                                           | 4,029.26                                                               |
| 21 September 2020      | 25 September 2020 | 13,778.19                                                              | 17,661.87                                                    | 175,558.87                                                           | 10,565.89                                                              |
| 28 September 2020      | 30 September 2020 | 17,894.88                                                              | 10,816.93                                                    | 155,825.68                                                           | 2,915.21                                                               |
| 05 October 2020        | 09 October 2020   | 16,461.48                                                              | 40,756.47                                                    | 206,106.66                                                           | 12,674.77                                                              |
| 12 October 2020        | 16 October 2020   | 8,497.31                                                               | 24,870.94                                                    | 151,047.33                                                           | 5,979.47                                                               |
| 19 October 2020        | 23 October 2020   | 16,755.24                                                              | 24,227.26                                                    | 182,433.62                                                           | 8,371.18                                                               |
| 26 October 2020        | 30 October 2020   | 10,777.05                                                              | 39,158.20                                                    | 156,221.56                                                           | 7,846.42                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 27 April 2020          | 29 April 2020     | 3,567.66                                                      | 46,501.45                                                             | 1,185.06                                                                | 2,659.99                                                       |
| 04 May 2020            | 08 May 2020       | 8,532.76                                                      | 72,170.61                                                             | 1,804.59                                                                | 2,212.09                                                       |
| 11 May 2020            | 15 May 2020       | 8,283.82                                                      | 78,633.73                                                             | 1,394.26                                                                | 2,045.24                                                       |
| 18 May 2020            | 22 May 2020       | 9,319.29                                                      | 80,092.93                                                             | 1,640.38                                                                | 2,180.19                                                       |
| 25 May 2020            | 29 May 2020       | 5,284.71                                                      | 91,269.37                                                             | 2,380.31                                                                | 2,398.78                                                       |
| 01 June 2020           | 05 June 2020      | 6,252.64                                                      | 110,357.96                                                            | 1,915.82                                                                | 3,068.78                                                       |
| 08 June 2020           | 12 June 2020      | 6,250.97                                                      | 128,421.40                                                            | 2,039.25                                                                | 2,268.54                                                       |
| 15 June 2020           | 19 June 2020      | 5,167.21                                                      | 90,560.77                                                             | 1,444.42                                                                | 2,167.26                                                       |
| 22 June 2020           | 26 June 2020      | 8,778.56                                                      | 96,967.98                                                             | 2,642.91                                                                | 3,014.78                                                       |
| 29 June 2020           | 03 July 2020      | 7,144.98                                                      | 60,110.72                                                             | 863.56                                                                  | 2,421.80                                                       |
| 06 July 2020           | 10 July 2020      | 5,362.19                                                      | 87,068.77                                                             | 1,782.10                                                                | 2,010.92                                                       |
| 13 July 2020           | 17 July 2020      | 6,160.56                                                      | 88,387.55                                                             | 2,313.12                                                                | 1,924.45                                                       |
| 20 July 2020           | 24 July 2020      | 13,729.60                                                     | 88,536.15                                                             | 1,453.44                                                                | 3,922.75                                                       |
| 27 July 2020           | 31 July 2020      | 8,139.50                                                      | 86,081.28                                                             | 2,055.79                                                                | 1,753.90                                                       |
| 03 August 2020         | 07 August 2020    | 6,995.01                                                      | 87,561.95                                                             | 2,153.22                                                                | 1,737.35                                                       |
| 10 August 2020         | 14 August 2020    | 6,431.81                                                      | 74,937.49                                                             | 2,656.53                                                                | 1,238.28                                                       |
| 17 August 2020         | 21 August 2020    | 4,261.41                                                      | 71,528.66                                                             | 1,369.67                                                                | 1,276.17                                                       |
| 24 August 2020         | 28 August 2020    | 8,029.51                                                      | 100,042.98                                                            | 1,457.19                                                                | 1,266.77                                                       |
| 31 August 2020         | 04 September 2020 | 7,738.77                                                      | 108,084.59                                                            | 2,711.67                                                                | 1,808.88                                                       |
| 07 September 2020      | 11 September 2020 | 8,056.49                                                      | 138,353.41                                                            | 4,292.08                                                                | 1,906.81                                                       |
| 14 September 2020      | 18 September 2020 | 12,738.92                                                     | 123,057.60                                                            | 1,687.82                                                                | 2,429.05                                                       |
| 21 September 2020      | 25 September 2020 | 7,787.81                                                      | 104,739.92                                                            | 1,534.62                                                                | 1,701.58                                                       |
| 28 September 2020      | 30 September 2020 | 10,547.23                                                     | 87,585.78                                                             | 2,134.13                                                                | 2,988.29                                                       |
| 05 October 2020        | 09 October 2020   | 14,866.53                                                     | 97,201.85                                                             | 2,708.84                                                                | 6,488.55                                                       |
| 12 October 2020        | 16 October 2020   | 11,961.59                                                     | 143,434.21                                                            | 3,106.89                                                                | 4,410.38                                                       |
| 19 October 2020        | 23 October 2020   | 13,465.06                                                     | 113,972.94                                                            | 5,700.89                                                                | 4,447.73                                                       |
| 26 October 2020        | 30 October 2020   | 15,195.52                                                     | 106,215.85                                                            | 3,412.34                                                                | 7,100.14                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                       |                                                                         |                                                               |                                                                       |
|------------------------|-------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                       |                                                                         |                                                               |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Floating vs. Fixed |
| 27 April 2020          | 29 April 2020     | 8,863.52                                                              | 4.34                                                                    | 126.71                                                        | 520.49                                                                |
| 04 May 2020            | 08 May 2020       | 11,757.82                                                             | 3.77                                                                    | 528.17                                                        | 1,072.85                                                              |
| 11 May 2020            | 15 May 2020       | 13,578.77                                                             | 3.68                                                                    | 322.64                                                        | 2,145.91                                                              |
| 18 May 2020            | 22 May 2020       | 39,576.22                                                             | 4.78                                                                    | 1,053.57                                                      | 4,267.14                                                              |
| 25 May 2020            | 29 May 2020       | 18,037.39                                                             | 14.18                                                                   | 570.74                                                        | 1,429.08                                                              |
| 01 June 2020           | 05 June 2020      | 23,873.44                                                             | 6.36                                                                    | 548.85                                                        | 1,616.50                                                              |
| 08 June 2020           | 12 June 2020      | 27,548.48                                                             | 90.22                                                                   | 480.71                                                        | 3,191.48                                                              |
| 15 June 2020           | 19 June 2020      | 16,895.44                                                             | 21.06                                                                   | 797.26                                                        | 1,254.62                                                              |
| 22 June 2020           | 26 June 2020      | 16,888.30                                                             | 57.03                                                                   | 978.02                                                        | 5,530.17                                                              |
| 29 June 2020           | 03 July 2020      | 11,531.99                                                             | 5.90                                                                    | 1,058.99                                                      | 1,917.30                                                              |
| 06 July 2020           | 10 July 2020      | 12,133.99                                                             | 31.14                                                                   | 694.58                                                        | 1,633.93                                                              |
| 13 July 2020           | 17 July 2020      | 13,101.77                                                             | 6.48                                                                    | 626.31                                                        | 959.37                                                                |
| 20 July 2020           | 24 July 2020      | 12,353.64                                                             | 6.70                                                                    | 928.67                                                        | 1,310.00                                                              |
| 27 July 2020           | 31 July 2020      | 11,569.29                                                             | 78.50                                                                   | 485.97                                                        | 1,263.25                                                              |
| 03 August 2020         | 07 August 2020    | 12,237.53                                                             | 21.23                                                                   | 675.90                                                        | 838.79                                                                |
| 10 August 2020         | 14 August 2020    | 18,296.79                                                             | 243.83                                                                  | 334.78                                                        | 1,817.01                                                              |
| 17 August 2020         | 21 August 2020    | 14,078.46                                                             | 20.73                                                                   | 541.30                                                        | 1,617.03                                                              |
| 24 August 2020         | 28 August 2020    | 16,497.85                                                             | 6.85                                                                    | 524.52                                                        | 3,389.79                                                              |
| 31 August 2020         | 04 September 2020 | 21,823.52                                                             | 59.10                                                                   | 954.10                                                        | 4,327.89                                                              |
| 07 September 2020      | 11 September 2020 | 21,909.06                                                             | 144.81                                                                  | 459.94                                                        | 918.26                                                                |
| 14 September 2020      | 18 September 2020 | 20,970.56                                                             | 12.38                                                                   | 601.77                                                        | 1,946.27                                                              |
| 21 September 2020      | 25 September 2020 | 21,168.17                                                             | 94.31                                                                   | 388.78                                                        | 5,635.76                                                              |
| 28 September 2020      | 30 September 2020 | 16,344.67                                                             | 118.12                                                                  | 1,099.95                                                      | 2,207.85                                                              |
| 05 October 2020        | 09 October 2020   | 24,891.43                                                             | 835.58                                                                  | 2,795.45                                                      | 2,750.40                                                              |
| 12 October 2020        | 16 October 2020   | 23,069.37                                                             | 168.33                                                                  | 2,320.78                                                      | 10,440.80                                                             |
| 19 October 2020        | 23 October 2020   | 20,112.77                                                             | 243.27                                                                  | 1,209.90                                                      | 2,938.39                                                              |
| 26 October 2020        | 30 October 2020   | 22,329.98                                                             | 24.51                                                                   | 3,651.97                                                      | 4,103.36                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                         |                                                            |                                                                    |                                                                      |
|------------------------|-------------------|-------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   |                                                                         |                                                            |                                                                    |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 0.33                                                                    | 153.50                                                     | 1,754.46                                                           | 0.00                                                                 |
| 04 May 2020            | 08 May 2020       | 0.41                                                                    | 799.62                                                     | 5,833.27                                                           | 0.00                                                                 |
| 11 May 2020            | 15 May 2020       | 0.42                                                                    | 941.74                                                     | 3,861.50                                                           | 21.01                                                                |
| 18 May 2020            | 22 May 2020       | 0.51                                                                    | 804.64                                                     | 5,688.14                                                           | 11.61                                                                |
| 25 May 2020            | 29 May 2020       | 0.48                                                                    | 745.20                                                     | 2,362.06                                                           | 41.78                                                                |
| 01 June 2020           | 05 June 2020      | 4.01                                                                    | 475.54                                                     | 4,686.50                                                           | 0.00                                                                 |
| 08 June 2020           | 12 June 2020      | 14.73                                                                   | 511.93                                                     | 6,944.50                                                           | 86.50                                                                |
| 15 June 2020           | 19 June 2020      | 0.59                                                                    | 990.91                                                     | 7,313.12                                                           | 0.00                                                                 |
| 22 June 2020           | 26 June 2020      | 151.30                                                                  | 590.55                                                     | 5,661.85                                                           | 70.08                                                                |
| 29 June 2020           | 03 July 2020      | 33.74                                                                   | 589.61                                                     | 4,119.60                                                           | 0.00                                                                 |
| 06 July 2020           | 10 July 2020      | 1.29                                                                    | 639.35                                                     | 2,936.27                                                           | 0.00                                                                 |
| 13 July 2020           | 17 July 2020      | 0.58                                                                    | 576.48                                                     | 2,841.93                                                           | 10.63                                                                |
| 20 July 2020           | 24 July 2020      | 0.58                                                                    | 2,031.61                                                   | 3,362.83                                                           | 0.00                                                                 |
| 27 July 2020           | 31 July 2020      | 0.99                                                                    | 1,103.38                                                   | 5,415.50                                                           | 350.00                                                               |
| 03 August 2020         | 07 August 2020    | 0.48                                                                    | 1,974.98                                                   | 3,223.16                                                           | 167.81                                                               |
| 10 August 2020         | 14 August 2020    | 75.35                                                                   | 1,282.37                                                   | 7,387.72                                                           | 0.26                                                                 |
| 17 August 2020         | 21 August 2020    | 59.68                                                                   | 693.36                                                     | 3,586.21                                                           | 0.54                                                                 |
| 24 August 2020         | 28 August 2020    | 210.43                                                                  | 1,806.88                                                   | 5,046.06                                                           | 0.00                                                                 |
| 31 August 2020         | 04 September 2020 | 62.19                                                                   | 958.39                                                     | 4,719.42                                                           | 47.83                                                                |
| 07 September 2020      | 11 September 2020 | 0.87                                                                    | 494.77                                                     | 6,428.95                                                           | 9.42                                                                 |
| 14 September 2020      | 18 September 2020 | 0.83                                                                    | 484.77                                                     | 5,239.06                                                           | 0.16                                                                 |
| 21 September 2020      | 25 September 2020 | 0.85                                                                    | 454.63                                                     | 4,768.94                                                           | 0.00                                                                 |
| 28 September 2020      | 30 September 2020 | 94.80                                                                   | 1,072.35                                                   | 3,955.71                                                           | 0.00                                                                 |
| 05 October 2020        | 09 October 2020   | 40.12                                                                   | 1,323.87                                                   | 4,861.55                                                           | 85.15                                                                |
| 12 October 2020        | 16 October 2020   | 0.86                                                                    | 926.09                                                     | 7,729.64                                                           | 116.31                                                               |
| 19 October 2020        | 23 October 2020   | 83.43                                                                   | 1,088.18                                                   | 5,255.57                                                           | 125.32                                                               |
| 26 October 2020        | 30 October 2020   | 1.49                                                                    | 1,943.58                                                   | 4,365.66                                                           | 105.89                                                               |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 27 April 2020          | 29 April 2020     | 9,666                          | 1,084                               | 8,296                                       | 287                                           |
| 04 May 2020            | 08 May 2020       | 15,369                         | 1,769                               | 13,042                                      | 559                                           |
| 11 May 2020            | 15 May 2020       | 16,589                         | 1,402                               | 14,667                                      | 520                                           |
| 18 May 2020            | 22 May 2020       | 15,019                         | 1,396                               | 13,158                                      | 466                                           |
| 25 May 2020            | 29 May 2020       | 15,919                         | 1,267                               | 14,200                                      | 453                                           |
| 01 June 2020           | 05 June 2020      | 18,032                         | 1,452                               | 16,140                                      | 440                                           |
| 08 June 2020           | 12 June 2020      | 19,084                         | 1,347                               | 17,210                                      | 528                                           |
| 15 June 2020           | 19 June 2020      | 18,279                         | 1,498                               | 16,077                                      | 704                                           |
| 22 June 2020           | 26 June 2020      | 13,739                         | 1,749                               | 11,545                                      | 446                                           |
| 29 June 2020           | 03 July 2020      | 12,316                         | 1,074                               | 10,781                                      | 462                                           |
| 06 July 2020           | 10 July 2020      | 16,402                         | 1,270                               | 14,769                                      | 363                                           |
| 13 July 2020           | 17 July 2020      | 15,112                         | 1,431                               | 13,133                                      | 549                                           |
| 20 July 2020           | 24 July 2020      | 17,820                         | 1,653                               | 15,451                                      | 716                                           |
| 27 July 2020           | 31 July 2020      | 12,267                         | 1,427                               | 10,324                                      | 516                                           |
| 03 August 2020         | 07 August 2020    | 13,080                         | 1,442                               | 11,059                                      | 579                                           |
| 10 August 2020         | 14 August 2020    | 12,738                         | 1,214                               | 10,896                                      | 628                                           |
| 17 August 2020         | 21 August 2020    | 12,217                         | 1,294                               | 10,182                                      | 742                                           |
| 24 August 2020         | 28 August 2020    | 13,616                         | 1,336                               | 11,733                                      | 547                                           |
| 31 August 2020         | 04 September 2020 | 15,144                         | 1,402                               | 13,136                                      | 607                                           |
| 07 September 2020      | 11 September 2020 | 16,898                         | 1,298                               | 14,812                                      | 788                                           |
| 14 September 2020      | 18 September 2020 | 15,839                         | 1,345                               | 13,879                                      | 615                                           |
| 21 September 2020      | 25 September 2020 | 14,640                         | 1,385                               | 12,313                                      | 942                                           |
| 28 September 2020      | 30 September 2020 | 10,925                         | 1,080                               | 9,349                                       | 496                                           |
| 05 October 2020        | 09 October 2020   | 15,988                         | 2,487                               | 12,404                                      | 1,098                                         |
| 12 October 2020        | 16 October 2020   | 14,075                         | 1,743                               | 11,657                                      | 675                                           |
| 19 October 2020        | 23 October 2020   | 14,655                         | 1,853                               | 11,839                                      | 964                                           |
| 26 October 2020        | 30 October 2020   | 14,397                         | 2,484                               | 11,180                                      | 733                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 27 April 2020          | 29 April 2020     | 218                                                        | 5,742                                                              | 197                                                                  | 866                                                            |
| 04 May 2020            | 08 May 2020       | 343                                                        | 9,153                                                              | 429                                                                  | 1,426                                                          |
| 11 May 2020            | 15 May 2020       | 312                                                        | 10,638                                                             | 412                                                                  | 1,091                                                          |
| 18 May 2020            | 22 May 2020       | 188                                                        | 8,918                                                              | 315                                                                  | 1,208                                                          |
| 25 May 2020            | 29 May 2020       | 210                                                        | 9,678                                                              | 301                                                                  | 1,057                                                          |
| 01 June 2020           | 05 June 2020      | 197                                                        | 11,013                                                             | 334                                                                  | 1,255                                                          |
| 08 June 2020           | 12 June 2020      | 243                                                        | 12,170                                                             | 396                                                                  | 1,105                                                          |
| 15 June 2020           | 19 June 2020      | 331                                                        | 10,035                                                             | 360                                                                  | 1,167                                                          |
| 22 June 2020           | 26 June 2020      | 270                                                        | 7,928                                                              | 328                                                                  | 1,479                                                          |
| 29 June 2020           | 03 July 2020      | 161                                                        | 7,551                                                              | 328                                                                  | 913                                                            |
| 06 July 2020           | 10 July 2020      | 184                                                        | 10,147                                                             | 242                                                                  | 1,087                                                          |
| 13 July 2020           | 17 July 2020      | 168                                                        | 8,958                                                              | 441                                                                  | 1,263                                                          |
| 20 July 2020           | 24 July 2020      | 483                                                        | 11,854                                                             | 606                                                                  | 1,170                                                          |
| 27 July 2020           | 31 July 2020      | 146                                                        | 6,279                                                              | 375                                                                  | 1,281                                                          |
| 03 August 2020         | 07 August 2020    | 272                                                        | 7,766                                                              | 456                                                                  | 1,170                                                          |
| 10 August 2020         | 14 August 2020    | 154                                                        | 6,973                                                              | 488                                                                  | 1,060                                                          |
| 17 August 2020         | 21 August 2020    | 139                                                        | 7,012                                                              | 578                                                                  | 1,155                                                          |
| 24 August 2020         | 28 August 2020    | 259                                                        | 8,237                                                              | 451                                                                  | 1,077                                                          |
| 31 August 2020         | 04 September 2020 | 250                                                        | 9,525                                                              | 488                                                                  | 1,152                                                          |
| 07 September 2020      | 11 September 2020 | 210                                                        | 10,144                                                             | 483                                                                  | 1,088                                                          |
| 14 September 2020      | 18 September 2020 | 143                                                        | 10,328                                                             | 504                                                                  | 1,203                                                          |
| 21 September 2020      | 25 September 2020 | 184                                                        | 9,359                                                              | 831                                                                  | 1,201                                                          |
| 28 September 2020      | 30 September 2020 | 542                                                        | 7,753                                                              | 436                                                                  | 538                                                            |
| 05 October 2020        | 09 October 2020   | 166                                                        | 8,767                                                              | 881                                                                  | 2,321                                                          |
| 12 October 2020        | 16 October 2020   | 133                                                        | 8,324                                                              | 519                                                                  | 1,610                                                          |
| 19 October 2020        | 23 October 2020   | 310                                                        | 8,388                                                              | 800                                                                  | 1,543                                                          |
| 26 October 2020        | 30 October 2020   | 168                                                        | 7,615                                                              | 568                                                                  | 2,317                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 27 April 2020          | 29 April 2020     | 2,554                                                                  | 90                                                                       | 286                                       | 1,240                                             |
| 04 May 2020            | 08 May 2020       | 3,889                                                                  | 130                                                                      | 383                                       | 1,791                                             |
| 11 May 2020            | 15 May 2020       | 4,029                                                                  | 108                                                                      | 384                                       | 1,511                                             |
| 18 May 2020            | 22 May 2020       | 4,240                                                                  | 151                                                                      | 385                                       | 2,055                                             |
| 25 May 2020            | 29 May 2020       | 4,522                                                                  | 152                                                                      | 309                                       | 1,642                                             |
| 01 June 2020           | 05 June 2020      | 5,127                                                                  | 106                                                                      | 421                                       | 2,095                                             |
| 08 June 2020           | 12 June 2020      | 5,040                                                                  | 132                                                                      | 365                                       | 2,223                                             |
| 15 June 2020           | 19 June 2020      | 6,043                                                                  | 344                                                                      | 374                                       | 2,453                                             |
| 22 June 2020           | 26 June 2020      | 3,617                                                                  | 118                                                                      | 522                                       | 1,507                                             |
| 29 June 2020           | 03 July 2020      | 3,230                                                                  | 134                                                                      | 297                                       | 1,184                                             |
| 06 July 2020           | 10 July 2020      | 4,622                                                                  | 122                                                                      | 325                                       | 1,593                                             |
| 13 July 2020           | 17 July 2020      | 4,175                                                                  | 108                                                                      | 461                                       | 1,718                                             |
| 20 July 2020           | 24 July 2020      | 3,597                                                                  | 110                                                                      | 379                                       | 1,018                                             |
| 27 July 2020           | 31 July 2020      | 4,045                                                                  | 141                                                                      | 348                                       | 1,023                                             |
| 03 August 2020         | 07 August 2020    | 3,294                                                                  | 123                                                                      | 405                                       | 1,235                                             |
| 10 August 2020         | 14 August 2020    | 3,924                                                                  | 140                                                                      | 326                                       | 1,658                                             |
| 17 August 2020         | 21 August 2020    | 3,170                                                                  | 164                                                                      | 375                                       | 1,121                                             |
| 24 August 2020         | 28 August 2020    | 3,496                                                                  | 96                                                                       | 371                                       | 1,919                                             |
| 31 August 2020         | 04 September 2020 | 3,611                                                                  | 120                                                                      | 389                                       | 1,541                                             |
| 07 September 2020      | 11 September 2020 | 4,669                                                                  | 305                                                                      | 372                                       | 1,213                                             |
| 14 September 2020      | 18 September 2020 | 3,551                                                                  | 111                                                                      | 381                                       | 1,114                                             |
| 21 September 2020      | 25 September 2020 | 2,954                                                                  | 111                                                                      | 385                                       | 1,295                                             |
| 28 September 2020      | 30 September 2020 | 1,596                                                                  | 60                                                                       | 247                                       | 696                                               |
| 05 October 2020        | 09 October 2020   | 3,637                                                                  | 217                                                                      | 864                                       | 1,469                                             |
| 12 October 2020        | 16 October 2020   | 3,333                                                                  | 156                                                                      | 506                                       | 1,108                                             |
| 19 October 2020        | 23 October 2020   | 3,451                                                                  | 164                                                                      | 680                                       | 1,365                                             |
| 26 October 2020        | 30 October 2020   | 3,565                                                                  | 165                                                                      | 787                                       | 1,185                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 27 April 2020          | 29 April 2020     | 15                                                     | 0                                         | 861                                               | 0                                                      |
| 04 May 2020            | 08 May 2020       | 25                                                     | 0                                         | 2,016                                             | 0                                                      |
| 11 May 2020            | 15 May 2020       | 26                                                     | 0                                         | 1,946                                             | 0                                                      |
| 18 May 2020            | 22 May 2020       | 24                                                     | 0                                         | 2,100                                             | 0                                                      |
| 25 May 2020            | 29 May 2020       | 9                                                      | 0                                         | 3,764                                             | 0                                                      |
| 01 June 2020           | 05 June 2020      | 33                                                     | 0                                         | 4,486                                             | 0                                                      |
| 08 June 2020           | 12 June 2020      | 34                                                     | 0                                         | 2,803                                             | 0                                                      |
| 15 June 2020           | 19 June 2020      | 43                                                     | 0                                         | 3,045                                             | 0                                                      |
| 22 June 2020           | 26 June 2020      | 26                                                     | 0                                         | 1,880                                             | 0                                                      |
| 29 June 2020           | 03 July 2020      | 18                                                     | 0                                         | 2,256                                             | 0                                                      |
| 06 July 2020           | 10 July 2020      | 28                                                     | 0                                         | 4,925                                             | 0                                                      |
| 13 July 2020           | 17 July 2020      | 27                                                     | 0                                         | 3,163                                             | 0                                                      |
| 20 July 2020           | 24 July 2020      | 18                                                     | 0                                         | 2,145                                             | 0                                                      |
| 27 July 2020           | 31 July 2020      | 14                                                     | 0                                         | 1,674                                             | 0                                                      |
| 03 August 2020         | 07 August 2020    | 20                                                     | 0                                         | 2,742                                             | 0                                                      |
| 10 August 2020         | 14 August 2020    | 10                                                     | 0                                         | 1,376                                             | 0                                                      |
| 17 August 2020         | 21 August 2020    | 20                                                     | 0                                         | 1,619                                             | 0                                                      |
| 24 August 2020         | 28 August 2020    | 28                                                     | 0                                         | 1,769                                             | 0                                                      |
| 31 August 2020         | 04 September 2020 | 34                                                     | 0                                         | 2,922                                             | 0                                                      |
| 07 September 2020      | 11 September 2020 | 21                                                     | 0                                         | 3,065                                             | 0                                                      |
| 14 September 2020      | 18 September 2020 | 32                                                     | 0                                         | 2,624                                             | 0                                                      |
| 21 September 2020      | 25 September 2020 | 10                                                     | 0                                         | 2,438                                             | 0                                                      |
| 28 September 2020      | 30 September 2020 | 3                                                      | 0                                         | 1,111                                             | 0                                                      |
| 05 October 2020        | 09 October 2020   | 14                                                     | 0                                         | 796                                               | 0                                                      |
| 12 October 2020        | 16 October 2020   | 43                                                     | 0                                         | 2,168                                             | 0                                                      |
| 19 October 2020        | 23 October 2020   | 357                                                    | 0                                         | 2,327                                             | 0                                                      |
| 26 October 2020        | 30 October 2020   | 61                                                     | 0                                         | 2,738                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 27 April 2020          | 29 April 2020     | 41                                        | 67                                                | 7                                                      | 13                                        |
| 04 May 2020            | 08 May 2020       | 71                                        | 100                                               | 7                                                      | 44                                        |
| 11 May 2020            | 15 May 2020       | 57                                        | 65                                                | 5                                                      | 29                                        |
| 18 May 2020            | 22 May 2020       | 71                                        | 87                                                | 13                                                     | 41                                        |
| 25 May 2020            | 29 May 2020       | 43                                        | 65                                                | 17                                                     | 28                                        |
| 01 June 2020           | 05 June 2020      | 70                                        | 123                                               | 5                                                      | 39                                        |
| 08 June 2020           | 12 June 2020      | 53                                        | 127                                               | 12                                                     | 29                                        |
| 15 June 2020           | 19 June 2020      | 36                                        | 115                                               | 4                                                      | 40                                        |
| 22 June 2020           | 26 June 2020      | 42                                        | 62                                                | 7                                                      | 30                                        |
| 29 June 2020           | 03 July 2020      | 39                                        | 56                                                | 4                                                      | 30                                        |
| 06 July 2020           | 10 July 2020      | 40                                        | 65                                                | 10                                                     | 45                                        |
| 13 July 2020           | 17 July 2020      | 69                                        | 105                                               | 5                                                      | 41                                        |
| 20 July 2020           | 24 July 2020      | 73                                        | 85                                                | 2                                                      | 30                                        |
| 27 July 2020           | 31 July 2020      | 71                                        | 109                                               | 42                                                     | 57                                        |
| 03 August 2020         | 07 August 2020    | 35                                        | 68                                                | 3                                                      | 76                                        |
| 10 August 2020         | 14 August 2020    | 36                                        | 102                                               | 7                                                      | 43                                        |
| 17 August 2020         | 21 August 2020    | 72                                        | 102                                               | 6                                                      | 28                                        |
| 24 August 2020         | 28 August 2020    | 73                                        | 100                                               | 1                                                      | 28                                        |
| 31 August 2020         | 04 September 2020 | 54                                        | 94                                                | 12                                                     | 43                                        |
| 07 September 2020      | 11 September 2020 | 71                                        | 110                                               | 3                                                      | 40                                        |
| 14 September 2020      | 18 September 2020 | 54                                        | 121                                               | 4                                                      | 28                                        |
| 21 September 2020      | 25 September 2020 | 126                                       | 117                                               | 6                                                      | 28                                        |
| 28 September 2020      | 30 September 2020 | 0                                         | 41                                                | 5                                                      | 0                                         |
| 05 October 2020        | 09 October 2020   | 124                                       | 160                                               | 8                                                      | 90                                        |
| 12 October 2020        | 16 October 2020   | 55                                        | 82                                                | 13                                                     | 45                                        |
| 19 October 2020        | 23 October 2020   | 68                                        | 134                                               | 9                                                      | 42                                        |
| 26 October 2020        | 30 October 2020   | 191                                       | 148                                               | 5                                                      | 72                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 27 April 2020          | 29 April 2020     | 8                                                 | 0                                                      | 63                                        | 152                                               |
| 04 May 2020            | 08 May 2020       | 42                                                | 0                                                      | 103                                       | 160                                               |
| 11 May 2020            | 15 May 2020       | 31                                                | 0                                                      | 52                                        | 288                                               |
| 18 May 2020            | 22 May 2020       | 33                                                | 0                                                      | 104                                       | 254                                               |
| 25 May 2020            | 29 May 2020       | 30                                                | 0                                                      | 73                                        | 413                                               |
| 01 June 2020           | 05 June 2020      | 44                                                | 0                                                      | 65                                        | 284                                               |
| 08 June 2020           | 12 June 2020      | 45                                                | 0                                                      | 88                                        | 462                                               |
| 15 June 2020           | 19 June 2020      | 35                                                | 0                                                      | 108                                       | 428                                               |
| 22 June 2020           | 26 June 2020      | 29                                                | 0                                                      | 112                                       | 810                                               |
| 29 June 2020           | 03 July 2020      | 30                                                | 0                                                      | 71                                        | 270                                               |
| 06 July 2020           | 10 July 2020      | 41                                                | 3                                                      | 62                                        | 284                                               |
| 13 July 2020           | 17 July 2020      | 61                                                | 3                                                      | 78                                        | 258                                               |
| 20 July 2020           | 24 July 2020      | 16                                                | 0                                                      | 93                                        | 172                                               |
| 27 July 2020           | 31 July 2020      | 45                                                | 0                                                      | 109                                       | 263                                               |
| 03 August 2020         | 07 August 2020    | 47                                                | 0                                                      | 83                                        | 244                                               |
| 10 August 2020         | 14 August 2020    | 22                                                | 3                                                      | 55                                        | 305                                               |
| 17 August 2020         | 21 August 2020    | 19                                                | 7                                                      | 94                                        | 305                                               |
| 24 August 2020         | 28 August 2020    | 33                                                | 3                                                      | 43                                        | 252                                               |
| 31 August 2020         | 04 September 2020 | 40                                                | 2                                                      | 60                                        | 314                                               |
| 07 September 2020      | 11 September 2020 | 33                                                | 3                                                      | 55                                        | 326                                               |
| 14 September 2020      | 18 September 2020 | 64                                                | 5                                                      | 63                                        | 368                                               |
| 21 September 2020      | 25 September 2020 | 34                                                | 5                                                      | 37                                        | 587                                               |
| 28 September 2020      | 30 September 2020 | 4                                                 | 0                                                      | 5                                         | 123                                               |
| 05 October 2020        | 09 October 2020   | 63                                                | 13                                                     | 100                                       | 598                                               |
| 12 October 2020        | 16 October 2020   | 25                                                | 1                                                      | 73                                        | 1,496                                             |
| 19 October 2020        | 23 October 2020   | 42                                                | 10                                                     | 53                                        | 438                                               |
| 26 October 2020        | 30 October 2020   | 42                                                | 0                                                      | 178                                       | 278                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 27 April 2020          | 29 April 2020     | 2                                                      | 248                                       | 1,788                                             | 0                                                      |
| 04 May 2020            | 08 May 2020       | 2                                                      | 282                                       | 3,219                                             | 0                                                      |
| 11 May 2020            | 15 May 2020       | 3                                                      | 240                                       | 3,640                                             | 0                                                      |
| 18 May 2020            | 22 May 2020       | 9                                                      | 49                                        | 2,880                                             | 0                                                      |
| 25 May 2020            | 29 May 2020       | 3                                                      | 146                                       | 3,235                                             | 0                                                      |
| 01 June 2020           | 05 June 2020      | 2                                                      | 132                                       | 3,287                                             | 0                                                      |
| 08 June 2020           | 12 June 2020      | 11                                                     | 168                                       | 3,924                                             | 0                                                      |
| 15 June 2020           | 19 June 2020      | 5                                                      | 161                                       | 2,822                                             | 0                                                      |
| 22 June 2020           | 26 June 2020      | 18                                                     | 93                                        | 2,023                                             | 0                                                      |
| 29 June 2020           | 03 July 2020      | 1                                                      | 66                                        | 2,205                                             | 0                                                      |
| 06 July 2020           | 10 July 2020      | 3                                                      | 173                                       | 2,321                                             | 4                                                      |
| 13 July 2020           | 17 July 2020      | 1                                                      | 109                                       | 2,567                                             | 4                                                      |
| 20 July 2020           | 24 July 2020      | 0                                                      | 121                                       | 3,307                                             | 4                                                      |
| 27 July 2020           | 31 July 2020      | 0                                                      | 152                                       | 1,646                                             | 0                                                      |
| 03 August 2020         | 07 August 2020    | 19                                                     | 97                                        | 1,627                                             | 0                                                      |
| 10 August 2020         | 14 August 2020    | 6                                                      | 76                                        | 1,560                                             | 0                                                      |
| 17 August 2020         | 21 August 2020    | 2                                                      | 78                                        | 1,452                                             | 0                                                      |
| 24 August 2020         | 28 August 2020    | 0                                                      | 159                                       | 2,248                                             | 0                                                      |
| 31 August 2020         | 04 September 2020 | 4                                                      | 166                                       | 2,198                                             | 0                                                      |
| 07 September 2020      | 11 September 2020 | 8                                                      | 146                                       | 2,952                                             | 0                                                      |
| 14 September 2020      | 18 September 2020 | 2                                                      | 99                                        | 2,656                                             | 0                                                      |
| 21 September 2020      | 25 September 2020 | 0                                                      | 150                                       | 2,410                                             | 0                                                      |
| 28 September 2020      | 30 September 2020 | 6                                                      | 99                                        | 2,046                                             | 0                                                      |
| 05 October 2020        | 09 October 2020   | 22                                                     | 59                                        | 3,070                                             | 0                                                      |
| 12 October 2020        | 16 October 2020   | 2                                                      | 108                                       | 1,206                                             | 0                                                      |
| 19 October 2020        | 23 October 2020   | 4                                                      | 143                                       | 1,461                                             | 0                                                      |
| 26 October 2020        | 30 October 2020   | 7                                                      | 122                                       | 1,230                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 27 April 2020          | 29 April 2020     | 433                                          | 4,181                                                   | 263                                                       | 174                                              |
| 04 May 2020            | 08 May 2020       | 886                                          | 5,715                                                   | 525                                                       | 230                                              |
| 11 May 2020            | 15 May 2020       | 641                                          | 7,187                                                   | 487                                                       | 158                                              |
| 18 May 2020            | 22 May 2020       | 746                                          | 5,749                                                   | 421                                                       | 151                                              |
| 25 May 2020            | 29 May 2020       | 669                                          | 5,052                                                   | 424                                                       | 130                                              |
| 01 June 2020           | 05 June 2020      | 726                                          | 5,822                                                   | 401                                                       | 208                                              |
| 08 June 2020           | 12 June 2020      | 645                                          | 7,627                                                   | 472                                                       | 155                                              |
| 15 June 2020           | 19 June 2020      | 779                                          | 7,180                                                   | 653                                                       | 267                                              |
| 22 June 2020           | 26 June 2020      | 950                                          | 5,234                                                   | 395                                                       | 178                                              |
| 29 June 2020           | 03 July 2020      | 571                                          | 4,780                                                   | 439                                                       | 104                                              |
| 06 July 2020           | 10 July 2020      | 626                                          | 5,541                                                   | 316                                                       | 145                                              |
| 13 July 2020           | 17 July 2020      | 674                                          | 5,263                                                   | 509                                                       | 200                                              |
| 20 July 2020           | 24 July 2020      | 958                                          | 8,710                                                   | 692                                                       | 129                                              |
| 27 July 2020           | 31 July 2020      | 691                                          | 5,565                                                   | 460                                                       | 177                                              |
| 03 August 2020         | 07 August 2020    | 747                                          | 5,098                                                   | 537                                                       | 149                                              |
| 10 August 2020         | 14 August 2020    | 678                                          | 5,873                                                   | 603                                                       | 140                                              |
| 17 August 2020         | 21 August 2020    | 647                                          | 5,565                                                   | 707                                                       | 142                                              |
| 24 August 2020         | 28 August 2020    | 662                                          | 5,413                                                   | 515                                                       | 153                                              |
| 31 August 2020         | 04 September 2020 | 690                                          | 6,027                                                   | 555                                                       | 157                                              |
| 07 September 2020      | 11 September 2020 | 614                                          | 7,115                                                   | 753                                                       | 153                                              |
| 14 September 2020      | 18 September 2020 | 721                                          | 6,933                                                   | 572                                                       | 164                                              |
| 21 September 2020      | 25 September 2020 | 659                                          | 5,432                                                   | 922                                                       | 191                                              |
| 28 September 2020      | 30 September 2020 | 730                                          | 5,330                                                   | 482                                                       | 169                                              |
| 05 October 2020        | 09 October 2020   | 1,250                                        | 6,249                                                   | 1,041                                                     | 264                                              |
| 12 October 2020        | 16 October 2020   | 957                                          | 5,573                                                   | 617                                                       | 170                                              |
| 19 October 2020        | 23 October 2020   | 867                                          | 6,074                                                   | 584                                                       | 159                                              |
| 26 October 2020        | 30 October 2020   | 1,135                                        | 5,560                                                   | 661                                                       | 253                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 27 April 2020          | 29 April 2020     | 2,244                                                       | 51                                                            | 147                                               | 1,006                                                        |
| 04 May 2020            | 08 May 2020       | 2,752                                                       | 78                                                            | 274                                               | 1,640                                                        |
| 11 May 2020            | 15 May 2020       | 3,099                                                       | 222                                                           | 220                                               | 1,926                                                        |
| 18 May 2020            | 22 May 2020       | 2,200                                                       | 105                                                           | 176                                               | 1,615                                                        |
| 25 May 2020            | 29 May 2020       | 2,328                                                       | 169                                                           | 239                                               | 2,115                                                        |
| 01 June 2020           | 05 June 2020      | 2,476                                                       | 146                                                           | 187                                               | 2,249                                                        |
| 08 June 2020           | 12 June 2020      | 3,223                                                       | 132                                                           | 242                                               | 2,468                                                        |
| 15 June 2020           | 19 June 2020      | 5,093                                                       | 316                                                           | 200                                               | 2,021                                                        |
| 22 June 2020           | 26 June 2020      | 2,442                                                       | 100                                                           | 239                                               | 1,519                                                        |
| 29 June 2020           | 03 July 2020      | 2,331                                                       | 84                                                            | 132                                               | 1,620                                                        |
| 06 July 2020           | 10 July 2020      | 2,690                                                       | 46                                                            | 187                                               | 2,398                                                        |
| 13 July 2020           | 17 July 2020      | 2,898                                                       | 113                                                           | 203                                               | 1,757                                                        |
| 20 July 2020           | 24 July 2020      | 3,177                                                       | 367                                                           | 194                                               | 1,750                                                        |
| 27 July 2020           | 31 July 2020      | 1,933                                                       | 98                                                            | 185                                               | 1,171                                                        |
| 03 August 2020         | 07 August 2020    | 1,786                                                       | 72                                                            | 183                                               | 1,254                                                        |
| 10 August 2020         | 14 August 2020    | 1,653                                                       | 98                                                            | 144                                               | 1,261                                                        |
| 17 August 2020         | 21 August 2020    | 2,130                                                       | 150                                                           | 162                                               | 1,034                                                        |
| 24 August 2020         | 28 August 2020    | 1,675                                                       | 104                                                           | 183                                               | 1,638                                                        |
| 31 August 2020         | 04 September 2020 | 2,072                                                       | 81                                                            | 188                                               | 1,706                                                        |
| 07 September 2020      | 11 September 2020 | 1,854                                                       | 77                                                            | 153                                               | 1,885                                                        |
| 14 September 2020      | 18 September 2020 | 2,766                                                       | 144                                                           | 157                                               | 2,060                                                        |
| 21 September 2020      | 25 September 2020 | 1,940                                                       | 261                                                           | 184                                               | 1,901                                                        |
| 28 September 2020      | 30 September 2020 | 2,091                                                       | 177                                                           | 120                                               | 1,292                                                        |
| 05 October 2020        | 09 October 2020   | 1,845                                                       | 216                                                           | 284                                               | 1,566                                                        |
| 12 October 2020        | 16 October 2020   | 2,157                                                       | 168                                                           | 190                                               | 1,485                                                        |
| 19 October 2020        | 23 October 2020   | 1,925                                                       | 235                                                           | 253                                               | 1,459                                                        |
| 26 October 2020        | 30 October 2020   | 1,811                                                       | 95                                                            | 283                                               | 1,246                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 27 April 2020          | 29 April 2020     | 59                                                             | 267                                               | 1,909                                                        | 106                                                            |
| 04 May 2020            | 08 May 2020       | 104                                                            | 458                                               | 3,739                                                        | 273                                                            |
| 11 May 2020            | 15 May 2020       | 66                                                             | 398                                               | 3,759                                                        | 142                                                            |
| 18 May 2020            | 22 May 2020       | 109                                                            | 312                                               | 3,618                                                        | 140                                                            |
| 25 May 2020            | 29 May 2020       | 61                                                             | 266                                               | 4,171                                                        | 127                                                            |
| 01 June 2020           | 05 June 2020      | 69                                                             | 340                                               | 4,257                                                        | 130                                                            |
| 08 June 2020           | 12 June 2020      | 108                                                            | 292                                               | 4,449                                                        | 161                                                            |
| 15 June 2020           | 19 June 2020      | 114                                                            | 346                                               | 3,028                                                        | 161                                                            |
| 22 June 2020           | 26 June 2020      | 94                                                             | 408                                               | 2,894                                                        | 148                                                            |
| 29 June 2020           | 03 July 2020      | 112                                                            | 264                                               | 2,509                                                        | 172                                                            |
| 06 July 2020           | 10 July 2020      | 68                                                             | 289                                               | 3,948                                                        | 127                                                            |
| 13 July 2020           | 17 July 2020      | 141                                                            | 352                                               | 3,167                                                        | 138                                                            |
| 20 July 2020           | 24 July 2020      | 86                                                             | 366                                               | 3,935                                                        | 168                                                            |
| 27 July 2020           | 31 July 2020      | 69                                                             | 323                                               | 2,503                                                        | 173                                                            |
| 03 August 2020         | 07 August 2020    | 79                                                             | 317                                               | 3,105                                                        | 267                                                            |
| 10 August 2020         | 14 August 2020    | 132                                                            | 269                                               | 3,138                                                        | 247                                                            |
| 17 August 2020         | 21 August 2020    | 162                                                            | 280                                               | 2,616                                                        | 284                                                            |
| 24 August 2020         | 28 August 2020    | 89                                                             | 274                                               | 3,011                                                        | 224                                                            |
| 31 August 2020         | 04 September 2020 | 92                                                             | 319                                               | 3,501                                                        | 238                                                            |
| 07 September 2020      | 11 September 2020 | 104                                                            | 335                                               | 3,651                                                        | 240                                                            |
| 14 September 2020      | 18 September 2020 | 107                                                            | 315                                               | 3,504                                                        | 253                                                            |
| 21 September 2020      | 25 September 2020 | 129                                                            | 318                                               | 3,346                                                        | 444                                                            |
| 28 September 2020      | 30 September 2020 | 93                                                             | 219                                               | 2,625                                                        | 132                                                            |
| 05 October 2020        | 09 October 2020   | 179                                                            | 553                                               | 3,468                                                        | 472                                                            |
| 12 October 2020        | 16 October 2020   | 101                                                            | 419                                               | 2,872                                                        | 268                                                            |
| 19 October 2020        | 23 October 2020   | 162                                                            | 433                                               | 3,115                                                        | 272                                                            |
| 26 October 2020        | 30 October 2020   | 131                                                            | 553                                               | 2,990                                                        | 283                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 27 April 2020          | 29 April 2020     | 231                                                | 2,328                                                         | 67                                                              | 83                                                     |
| 04 May 2020            | 08 May 2020       | 348                                                | 3,496                                                         | 101                                                             | 150                                                    |
| 11 May 2020            | 15 May 2020       | 273                                                | 4,239                                                         | 84                                                              | 108                                                    |
| 18 May 2020            | 22 May 2020       | 313                                                | 3,768                                                         | 105                                                             | 141                                                    |
| 25 May 2020            | 29 May 2020       | 259                                                | 4,340                                                         | 89                                                              | 126                                                    |
| 01 June 2020           | 05 June 2020      | 308                                                | 5,292                                                         | 91                                                              | 148                                                    |
| 08 June 2020           | 12 June 2020      | 279                                                | 4,948                                                         | 107                                                             | 123                                                    |
| 15 June 2020           | 19 June 2020      | 271                                                | 4,018                                                         | 109                                                             | 127                                                    |
| 22 June 2020           | 26 June 2020      | 378                                                | 3,021                                                         | 90                                                              | 198                                                    |
| 29 June 2020           | 03 July 2020      | 245                                                | 3,116                                                         | 77                                                              | 110                                                    |
| 06 July 2020           | 10 July 2020      | 282                                                | 4,470                                                         | 113                                                             | 119                                                    |
| 13 July 2020           | 17 July 2020      | 286                                                | 4,152                                                         | 149                                                             | 128                                                    |
| 20 July 2020           | 24 July 2020      | 430                                                | 5,425                                                         | 87                                                              | 182                                                    |
| 27 July 2020           | 31 July 2020      | 306                                                | 3,563                                                         | 156                                                             | 132                                                    |
| 03 August 2020         | 07 August 2020    | 285                                                | 3,645                                                         | 147                                                             | 150                                                    |
| 10 August 2020         | 14 August 2020    | 270                                                | 3,270                                                         | 136                                                             | 118                                                    |
| 17 August 2020         | 21 August 2020    | 280                                                | 2,978                                                         | 133                                                             | 140                                                    |
| 24 August 2020         | 28 August 2020    | 268                                                | 3,964                                                         | 118                                                             | 117                                                    |
| 31 August 2020         | 04 September 2020 | 284                                                | 4,435                                                         | 177                                                             | 144                                                    |
| 07 September 2020      | 11 September 2020 | 270                                                | 5,842                                                         | 359                                                             | 126                                                    |
| 14 September 2020      | 18 September 2020 | 306                                                | 4,121                                                         | 105                                                             | 133                                                    |
| 21 September 2020      | 25 September 2020 | 274                                                | 3,665                                                         | 94                                                              | 128                                                    |
| 28 September 2020      | 30 September 2020 | 231                                                | 2,505                                                         | 90                                                              | 113                                                    |
| 05 October 2020        | 09 October 2020   | 516                                                | 3,776                                                         | 188                                                             | 272                                                    |
| 12 October 2020        | 16 October 2020   | 419                                                | 3,702                                                         | 117                                                             | 176                                                    |
| 19 October 2020        | 23 October 2020   | 427                                                | 3,734                                                         | 210                                                             | 208                                                    |
| 26 October 2020        | 30 October 2020   | 533                                                | 3,764                                                         | 197                                                             | 274                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 27 April 2020          | 29 April 2020     | 498                                                            | 2                                                                | 54                                                     | 60                                                             |
| 04 May 2020            | 08 May 2020       | 727                                                            | 2                                                                | 99                                                     | 91                                                             |
| 11 May 2020            | 15 May 2020       | 971                                                            | 2                                                                | 69                                                     | 166                                                            |
| 18 May 2020            | 22 May 2020       | 1,129                                                          | 2                                                                | 97                                                     | 226                                                            |
| 25 May 2020            | 29 May 2020       | 783                                                            | 3                                                                | 76                                                     | 99                                                             |
| 01 June 2020           | 05 June 2020      | 1,206                                                          | 2                                                                | 84                                                     | 149                                                            |
| 08 June 2020           | 12 June 2020      | 1,165                                                          | 8                                                                | 70                                                     | 191                                                            |
| 15 June 2020           | 19 June 2020      | 842                                                            | 3                                                                | 82                                                     | 106                                                            |
| 22 June 2020           | 26 June 2020      | 863                                                            | 4                                                                | 109                                                    | 199                                                            |
| 29 June 2020           | 03 July 2020      | 664                                                            | 2                                                                | 69                                                     | 118                                                            |
| 06 July 2020           | 10 July 2020      | 682                                                            | 4                                                                | 72                                                     | 219                                                            |
| 13 July 2020           | 17 July 2020      | 686                                                            | 2                                                                | 79                                                     | 105                                                            |
| 20 July 2020           | 24 July 2020      | 652                                                            | 4                                                                | 90                                                     | 123                                                            |
| 27 July 2020           | 31 July 2020      | 582                                                            | 10                                                               | 89                                                     | 114                                                            |
| 03 August 2020         | 07 August 2020    | 727                                                            | 3                                                                | 93                                                     | 91                                                             |
| 10 August 2020         | 14 August 2020    | 862                                                            | 9                                                                | 70                                                     | 102                                                            |
| 17 August 2020         | 21 August 2020    | 847                                                            | 8                                                                | 86                                                     | 131                                                            |
| 24 August 2020         | 28 August 2020    | 850                                                            | 3                                                                | 84                                                     | 144                                                            |
| 31 August 2020         | 04 September 2020 | 909                                                            | 9                                                                | 92                                                     | 123                                                            |
| 07 September 2020      | 11 September 2020 | 1,032                                                          | 5                                                                | 75                                                     | 110                                                            |
| 14 September 2020      | 18 September 2020 | 840                                                            | 3                                                                | 83                                                     | 162                                                            |
| 21 September 2020      | 25 September 2020 | 809                                                            | 11                                                               | 84                                                     | 228                                                            |
| 28 September 2020      | 30 September 2020 | 486                                                            | 2                                                                | 77                                                     | 109                                                            |
| 05 October 2020        | 09 October 2020   | 989                                                            | 30                                                               | 175                                                    | 195                                                            |
| 12 October 2020        | 16 October 2020   | 682                                                            | 12                                                               | 115                                                    | 321                                                            |
| 19 October 2020        | 23 October 2020   | 783                                                            | 38                                                               | 106                                                    | 190                                                            |
| 26 October 2020        | 30 October 2020   | 642                                                            | 10                                                               | 171                                                    | 212                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 27 April 2020          | 29 April 2020     | 2                                                                | 129                                              | 252                                                         | 0                                                             |
| 04 May 2020            | 08 May 2020       | 2                                                                | 211                                              | 599                                                         | 0                                                             |
| 11 May 2020            | 15 May 2020       | 2                                                                | 177                                              | 510                                                         | 3                                                             |
| 18 May 2020            | 22 May 2020       | 2                                                                | 208                                              | 604                                                         | 3                                                             |
| 25 May 2020            | 29 May 2020       | 2                                                                | 172                                              | 366                                                         | 3                                                             |
| 01 June 2020           | 05 June 2020      | 3                                                                | 178                                              | 512                                                         | 0                                                             |
| 08 June 2020           | 12 June 2020      | 9                                                                | 187                                              | 768                                                         | 4                                                             |
| 15 June 2020           | 19 June 2020      | 2                                                                | 206                                              | 971                                                         | 0                                                             |
| 22 June 2020           | 26 June 2020      | 8                                                                | 239                                              | 608                                                         | 3                                                             |
| 29 June 2020           | 03 July 2020      | 16                                                               | 150                                              | 425                                                         | 0                                                             |
| 06 July 2020           | 10 July 2020      | 5                                                                | 177                                              | 363                                                         | 0                                                             |
| 13 July 2020           | 17 July 2020      | 2                                                                | 183                                              | 369                                                         | 4                                                             |
| 20 July 2020           | 24 July 2020      | 4                                                                | 264                                              | 392                                                         | 0                                                             |
| 27 July 2020           | 31 July 2020      | 4                                                                | 217                                              | 459                                                         | 7                                                             |
| 03 August 2020         | 07 August 2020    | 2                                                                | 266                                              | 453                                                         | 11                                                            |
| 10 August 2020         | 14 August 2020    | 6                                                                | 204                                              | 612                                                         | 1                                                             |
| 17 August 2020         | 21 August 2020    | 5                                                                | 206                                              | 447                                                         | 1                                                             |
| 24 August 2020         | 28 August 2020    | 9                                                                | 257                                              | 452                                                         | 0                                                             |
| 31 August 2020         | 04 September 2020 | 6                                                                | 218                                              | 391                                                         | 5                                                             |
| 07 September 2020      | 11 September 2020 | 2                                                                | 187                                              | 440                                                         | 2                                                             |
| 14 September 2020      | 18 September 2020 | 2                                                                | 188                                              | 427                                                         | 1                                                             |
| 21 September 2020      | 25 September 2020 | 4                                                                | 208                                              | 426                                                         | 0                                                             |
| 28 September 2020      | 30 September 2020 | 2                                                                | 151                                              | 242                                                         | 0                                                             |
| 05 October 2020        | 09 October 2020   | 8                                                                | 424                                              | 566                                                         | 5                                                             |
| 12 October 2020        | 16 October 2020   | 6                                                                | 255                                              | 438                                                         | 4                                                             |
| 19 October 2020        | 23 October 2020   | 22                                                               | 268                                              | 635                                                         | 26                                                            |
| 26 October 2020        | 30 October 2020   | 10                                                               | 419                                              | 516                                                         | 8                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$m)         |                                         |                                                 |                                                   |
|------------------------|------------------|------------------------------------|-----------------------------------------|-------------------------------------------------|---------------------------------------------------|
| For The Period         |                  | Asset Class Total                  | By Product                              |                                                 |                                                   |
| From                   | To               | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Basis Swap | New Trade Turnover (US\$m) / Floating vs. Fixed | New Trade Turnover (US\$m) / Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 1,163,036.60                       | 364,146.56                              | 687,763.92                                      | 111,126.12                                        |
| 09 November 2020       | 13 November 2020 | 1,543,361.32                       | 291,980.52                              | 978,521.13                                      | 272,859.67                                        |
| 16 November 2020       | 20 November 2020 | 1,215,197.93                       | 221,911.06                              | 854,793.02                                      | 138,493.85                                        |
| 23 November 2020       | 27 November 2020 | 1,464,844.67                       | 317,417.63                              | 945,384.40                                      | 202,042.64                                        |
| 30 November 2020       | 04 December 2020 | 2,385,214.84                       | 472,809.79                              | 1,370,029.49                                    | 542,375.56                                        |
| 07 December 2020       | 11 December 2020 | 2,743,798.29                       | 694,353.51                              | 1,639,037.38                                    | 410,407.39                                        |
| 14 December 2020       | 18 December 2020 | 1,929,773.96                       | 682,502.27                              | 1,136,783.29                                    | 110,488.40                                        |
| 21 December 2020       | 24 December 2020 | 963,369.85                         | 345,432.69                              | 559,694.04                                      | 58,243.12                                         |
| 28 December 2020       | 31 December 2020 | 1,472,742.79                       | 741,125.38                              | 676,640.07                                      | 54,977.34                                         |
| 04 January 2021        | 08 January 2021  | 2,929,579.69                       | 1,331,304.24                            | 1,533,495.86                                    | 64,779.59                                         |
| 11 January 2021        | 15 January 2021  | 1,946,421.85                       | 694,179.08                              | 1,157,882.51                                    | 94,360.26                                         |
| 18 January 2021        | 22 January 2021  | 1,613,333.65                       | 657,493.93                              | 906,252.23                                      | 49,587.50                                         |
| 25 January 2021        | 29 January 2021  | 1,904,293.53                       | 676,293.66                              | 1,175,303.39                                    | 52,696.48                                         |
| 01 February 2021       | 05 February 2021 | 2,700,941.21                       | 985,395.41                              | 1,365,052.97                                    | 350,492.84                                        |
| 08 February 2021       | 11 February 2021 | 1,573,873.06                       | 563,060.76                              | 871,499.34                                      | 139,312.97                                        |
| 15 February 2021       | 19 February 2021 | 2,220,912.39                       | 909,471.76                              | 1,218,356.64                                    | 93,083.99                                         |
| 22 February 2021       | 26 February 2021 | 2,049,751.66                       | 584,802.17                              | 1,361,410.38                                    | 103,539.10                                        |
| 01 March 2021          | 05 March 2021    | 2,711,982.61                       | 790,715.96                              | 1,804,254.53                                    | 117,012.13                                        |
| 08 March 2021          | 12 March 2021    | 2,362,110.83                       | 800,651.30                              | 1,416,381.22                                    | 145,078.31                                        |
| 15 March 2021          | 19 March 2021    | 2,649,211.59                       | 900,306.49                              | 1,477,227.07                                    | 271,678.04                                        |
| 22 March 2021          | 26 March 2021    | 2,176,196.64                       | 703,630.97                              | 1,379,017.28                                    | 93,548.39                                         |
| 29 March 2021          | 01 April 2021    | 1,204,905.43                       | 479,070.42                              | 697,125.95                                      | 28,709.06                                         |
| 07 April 2021          | 09 April 2021    | 2,427,165.00                       | 1,188,467.89                            | 1,206,346.03                                    | 32,351.07                                         |
| 12 April 2021          | 16 April 2021    | 2,168,415.29                       | 557,540.43                              | 1,560,414.02                                    | 50,460.85                                         |
| 19 April 2021          | 23 April 2021    | 1,057,005.26                       | 297,157.46                              | 701,854.78                                      | 57,993.02                                         |
| 26 April 2021          | 30 April 2021    | 984,591.01                         | 326,673.34                              | 626,002.32                                      | 31,915.34                                         |
| 03 May 2021            | 07 May 2021      | 1,019,420.72                       | 468,257.61                              | 521,230.68                                      | 29,932.43                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 02 November 2020       | 06 November 2020 | 18,543.81                                                         | 307,210.22                                                                | 82,895.46                                                                      | 345,602.75                                                            |
| 09 November 2020       | 13 November 2020 | 46,779.53                                                         | 540,790.40                                                                | 248,696.81                                                                     | 245,200.99                                                            |
| 16 November 2020       | 20 November 2020 | 59,803.02                                                         | 498,833.24                                                                | 111,217.77                                                                     | 162,108.04                                                            |
| 23 November 2020       | 27 November 2020 | 13,569.20                                                         | 451,899.42                                                                | 157,647.24                                                                     | 303,848.44                                                            |
| 30 November 2020       | 04 December 2020 | 49,350.71                                                         | 888,261.73                                                                | 480,508.08                                                                     | 423,459.08                                                            |
| 07 December 2020       | 11 December 2020 | 30,530.20                                                         | 961,353.17                                                                | 387,289.27                                                                     | 663,823.31                                                            |
| 14 December 2020       | 18 December 2020 | 35,193.46                                                         | 502,403.25                                                                | 81,853.23                                                                      | 647,308.81                                                            |
| 21 December 2020       | 24 December 2020 | 31,628.74                                                         | 215,336.31                                                                | 22,265.11                                                                      | 313,803.95                                                            |
| 28 December 2020       | 31 December 2020 | 30,984.98                                                         | 142,122.75                                                                | 32,359.34                                                                      | 710,140.40                                                            |
| 04 January 2021        | 08 January 2021  | 12,421.42                                                         | 607,188.22                                                                | 47,885.56                                                                      | 1,318,882.82                                                          |
| 11 January 2021        | 15 January 2021  | 9,659.72                                                          | 508,997.79                                                                | 50,392.84                                                                      | 684,519.36                                                            |
| 18 January 2021        | 22 January 2021  | 19,915.90                                                         | 316,997.28                                                                | 36,687.26                                                                      | 637,578.03                                                            |
| 25 January 2021        | 29 January 2021  | 7,430.83                                                          | 628,420.22                                                                | 27,134.10                                                                      | 668,862.83                                                            |
| 01 February 2021       | 05 February 2021 | 72,195.99                                                         | 707,802.94                                                                | 334,522.45                                                                     | 913,199.42                                                            |
| 08 February 2021       | 11 February 2021 | 46,329.41                                                         | 447,232.24                                                                | 112,350.80                                                                     | 516,731.35                                                            |
| 15 February 2021       | 19 February 2021 | 14,817.11                                                         | 460,421.09                                                                | 74,160.54                                                                      | 894,654.64                                                            |
| 22 February 2021       | 26 February 2021 | 14,819.20                                                         | 701,117.16                                                                | 90,692.58                                                                      | 569,982.97                                                            |
| 01 March 2021          | 05 March 2021    | 25,103.81                                                         | 1,045,177.02                                                              | 84,598.01                                                                      | 765,612.14                                                            |
| 08 March 2021          | 12 March 2021    | 21,460.30                                                         | 615,956.72                                                                | 105,123.98                                                                     | 779,190.99                                                            |
| 15 March 2021          | 19 March 2021    | 71,518.73                                                         | 692,099.91                                                                | 223,017.31                                                                     | 828,787.75                                                            |
| 22 March 2021          | 26 March 2021    | 20,029.66                                                         | 674,083.09                                                                | 64,242.17                                                                      | 683,601.31                                                            |
| 29 March 2021          | 01 April 2021    | 13,611.62                                                         | 333,928.45                                                                | 13,525.08                                                                      | 465,458.80                                                            |
| 07 April 2021          | 09 April 2021    | 15,822.02                                                         | 352,750.86                                                                | 14,841.00                                                                      | 1,172,645.87                                                          |
| 12 April 2021          | 16 April 2021    | 8,334.98                                                          | 903,548.61                                                                | 22,497.65                                                                      | 549,205.45                                                            |
| 19 April 2021          | 23 April 2021    | 9,251.63                                                          | 375,201.36                                                                | 44,053.79                                                                      | 287,905.82                                                            |
| 26 April 2021          | 30 April 2021    | 5,535.13                                                          | 317,320.28                                                                | 16,826.23                                                                      | 321,138.21                                                            |
| 03 May 2021            | 07 May 2021      | 4,680.66                                                          | 213,226.01                                                                | 15,934.17                                                                      | 463,576.95                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 02 November 2020       | 06 November 2020 | 380,553.69                                                                       | 28,230.66                                                                          | 52,387.80                                           | 93,633.70                                                   |
| 09 November 2020       | 13 November 2020 | 437,730.73                                                                       | 24,162.86                                                                          | 48,501.86                                           | 114,240.83                                                  |
| 16 November 2020       | 20 November 2020 | 355,959.78                                                                       | 27,276.08                                                                          | 36,579.57                                           | 99,583.25                                                   |
| 23 November 2020       | 27 November 2020 | 493,484.99                                                                       | 44,395.40                                                                          | 36,493.61                                           | 146,759.26                                                  |
| 30 November 2020       | 04 December 2020 | 481,767.76                                                                       | 61,867.48                                                                          | 25,148.37                                           | 214,911.33                                                  |
| 07 December 2020       | 11 December 2020 | 677,684.21                                                                       | 23,118.12                                                                          | 45,258.38                                           | 147,929.20                                                  |
| 14 December 2020       | 18 December 2020 | 634,380.03                                                                       | 28,635.17                                                                          | 101,936.21                                          | 169,138.71                                                  |
| 21 December 2020       | 24 December 2020 | 344,357.73                                                                       | 35,978.01                                                                          | 63,199.14                                           | 125,042.17                                                  |
| 28 December 2020       | 31 December 2020 | 534,517.32                                                                       | 22,617.99                                                                          | 73,776.99                                           | 111,012.26                                                  |
| 04 January 2021        | 08 January 2021  | 926,307.63                                                                       | 16,894.03                                                                          | 81,264.32                                           | 458,953.14                                                  |
| 11 January 2021        | 15 January 2021  | 648,884.72                                                                       | 43,967.42                                                                          | 69,057.38                                           | 287,545.83                                                  |
| 18 January 2021        | 22 January 2021  | 589,254.94                                                                       | 12,900.24                                                                          | 61,791.26                                           | 145,916.81                                                  |
| 25 January 2021        | 29 January 2021  | 546,883.18                                                                       | 25,562.39                                                                          | 59,735.36                                           | 324,765.65                                                  |
| 01 February 2021       | 05 February 2021 | 657,250.03                                                                       | 15,970.39                                                                          | 59,605.53                                           | 118,834.16                                                  |
| 08 February 2021       | 11 February 2021 | 424,267.10                                                                       | 26,962.17                                                                          | 40,201.31                                           | 82,488.63                                                   |
| 15 February 2021       | 19 February 2021 | 757,935.55                                                                       | 18,923.45                                                                          | 88,220.49                                           | 188,571.33                                                  |
| 22 February 2021       | 26 February 2021 | 660,293.22                                                                       | 12,846.52                                                                          | 73,710.01                                           | 447,425.33                                                  |
| 01 March 2021          | 05 March 2021    | 759,077.51                                                                       | 32,414.12                                                                          | 89,187.12                                           | 732,755.80                                                  |
| 08 March 2021          | 12 March 2021    | 800,424.51                                                                       | 39,954.33                                                                          | 90,227.34                                           | 178,339.09                                                  |
| 15 March 2021          | 19 March 2021    | 785,127.16                                                                       | 48,660.73                                                                          | 124,319.74                                          | 143,647.41                                                  |
| 22 March 2021          | 26 March 2021    | 704,934.18                                                                       | 29,306.22                                                                          | 106,778.22                                          | 299,161.33                                                  |
| 29 March 2021          | 01 April 2021    | 363,197.51                                                                       | 15,183.97                                                                          | 71,959.33                                           | 151,592.53                                                  |
| 07 April 2021          | 09 April 2021    | 853,595.17                                                                       | 17,510.07                                                                          | 128,684.69                                          | 132,442.38                                                  |
| 12 April 2021          | 16 April 2021    | 656,865.41                                                                       | 27,963.20                                                                          | 89,421.59                                           | 491,445.35                                                  |
| 19 April 2021          | 23 April 2021    | 326,653.42                                                                       | 13,939.23                                                                          | 41,725.19                                           | 102,794.49                                                  |
| 26 April 2021          | 30 April 2021    | 308,682.04                                                                       | 15,089.11                                                                          | 42,281.77                                           | 83,521.92                                                   |
| 03 May 2021            | 07 May 2021      | 308,004.68                                                                       | 13,998.25                                                                          | 39,260.14                                           | 63,221.50                                                   |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 7,019.34                                                      | 0.00                                                | 80,110.38                                                   | 0.00                                                          |
| 09 November 2020       | 13 November 2020 | 4,416.07                                                      | 0.00                                                | 91,285.72                                                   | 0.00                                                          |
| 16 November 2020       | 20 November 2020 | 8,528.15                                                      | 0.00                                                | 80,077.95                                                   | 0.00                                                          |
| 23 November 2020       | 27 November 2020 | 2,520.00                                                      | 0.00                                                | 151,214.85                                                  | 0.00                                                          |
| 30 November 2020       | 04 December 2020 | 7,740.97                                                      | 0.00                                                | 125,256.43                                                  | 0.00                                                          |
| 07 December 2020       | 11 December 2020 | 9,842.81                                                      | 0.00                                                | 143,000.59                                                  | 0.00                                                          |
| 14 December 2020       | 18 December 2020 | 11,594.45                                                     | 0.00                                                | 69,927.71                                                   | 0.00                                                          |
| 21 December 2020       | 24 December 2020 | 10,737.00                                                     | 0.00                                                | 28,898.54                                                   | 0.00                                                          |
| 28 December 2020       | 31 December 2020 | 26,668.50                                                     | 0.00                                                | 62,893.99                                                   | 0.00                                                          |
| 04 January 2021        | 08 January 2021  | 9,098.00                                                      | 0.00                                                | 99,655.34                                                   | 0.00                                                          |
| 11 January 2021        | 15 January 2021  | 39,038.25                                                     | 0.00                                                | 93,244.83                                                   | 0.00                                                          |
| 18 January 2021        | 22 January 2021  | 8,159.10                                                      | 0.00                                                | 71,156.94                                                   | 0.00                                                          |
| 25 January 2021        | 29 January 2021  | 1,224.06                                                      | 0.00                                                | 92,132.31                                                   | 0.00                                                          |
| 01 February 2021       | 05 February 2021 | 6,503.29                                                      | 0.00                                                | 116,985.54                                                  | 0.00                                                          |
| 08 February 2021       | 11 February 2021 | 13,209.81                                                     | 0.00                                                | 67,269.72                                                   | 0.00                                                          |
| 15 February 2021       | 19 February 2021 | 11,417.13                                                     | 0.00                                                | 45,841.23                                                   | 0.00                                                          |
| 22 February 2021       | 26 February 2021 | 4,516.15                                                      | 0.00                                                | 136,319.12                                                  | 61.96                                                         |
| 01 March 2021          | 05 March 2021    | 9,578.30                                                      | 0.00                                                | 89,676.03                                                   | 0.00                                                          |
| 08 March 2021          | 12 March 2021    | 21,613.69                                                     | 0.00                                                | 167,804.18                                                  | 0.00                                                          |
| 15 March 2021          | 19 March 2021    | 31,670.36                                                     | 0.00                                                | 95,248.31                                                   | 0.00                                                          |
| 22 March 2021          | 26 March 2021    | 24,249.29                                                     | 0.00                                                | 161,778.30                                                  | 0.00                                                          |
| 29 March 2021          | 01 April 2021    | 2,989.00                                                      | 0.00                                                | 73,201.29                                                   | 0.00                                                          |
| 07 April 2021          | 09 April 2021    | 4,818.83                                                      | 0.00                                                | 108,830.31                                                  | 0.00                                                          |
| 12 April 2021          | 16 April 2021    | 16,977.75                                                     | 0.00                                                | 180,927.64                                                  | 0.00                                                          |
| 19 April 2021          | 23 April 2021    | 8,686.30                                                      | 0.00                                                | 88,435.46                                                   | 0.00                                                          |
| 26 April 2021          | 30 April 2021    | 7,206.83                                                      | 0.00                                                | 53,674.26                                                   | 0.00                                                          |
| 03 May 2021            | 07 May 2021      | 5,885.40                                                      | 0.00                                                | 22,085.82                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 02 November 2020       | 06 November 2020 | 7,306.17                                            | 7,896.11                                                    | 3,568.83                                                      | 2,260.33                                            |
| 09 November 2020       | 13 November 2020 | 6,486.06                                            | 7,644.81                                                    | 1,728.65                                                      | 3,144.63                                            |
| 16 November 2020       | 20 November 2020 | 4,808.85                                            | 6,765.96                                                    | 4,543.05                                                      | 1,957.57                                            |
| 23 November 2020       | 27 November 2020 | 36,961.13                                           | 8,510.12                                                    | 8,254.89                                                      | 2,730.08                                            |
| 30 November 2020       | 04 December 2020 | 25,159.48                                           | 8,139.79                                                    | 10,739.92                                                     | 1,741.13                                            |
| 07 December 2020       | 11 December 2020 | 48,303.08                                           | 12,010.82                                                   | 13,018.70                                                     | 3,455.28                                            |
| 14 December 2020       | 18 December 2020 | 64,628.86                                           | 18,261.78                                                   | 2,190.65                                                      | 3,554.09                                            |
| 21 December 2020       | 24 December 2020 | 32,665.76                                           | 8,880.41                                                    | 9,289.74                                                      | 750.65                                              |
| 28 December 2020       | 31 December 2020 | 60,028.79                                           | 14,293.57                                                   | 1,715.06                                                      | 3,595.80                                            |
| 04 January 2021        | 08 January 2021  | 85,928.37                                           | 17,068.50                                                   | 2,043.33                                                      | 7,289.90                                            |
| 11 January 2021        | 15 January 2021  | 59,325.31                                           | 13,907.66                                                   | 2,279.46                                                      | 4,028.48                                            |
| 18 January 2021        | 22 January 2021  | 56,812.74                                           | 16,130.91                                                   | 2,277.15                                                      | 3,580.48                                            |
| 25 January 2021        | 29 January 2021  | 65,370.45                                           | 15,477.58                                                   | 1,127.60                                                      | 3,570.49                                            |
| 01 February 2021       | 05 February 2021 | 47,866.21                                           | 13,390.25                                                   | 709.99                                                        | 3,657.46                                            |
| 08 February 2021       | 11 February 2021 | 37,144.40                                           | 9,831.43                                                    | 1,699.00                                                      | 326.14                                              |
| 15 February 2021       | 19 February 2021 | 72,298.34                                           | 15,944.31                                                   | 1,705.01                                                      | 6,694.42                                            |
| 22 February 2021       | 26 February 2021 | 36,862.89                                           | 17,301.55                                                   | 312.67                                                        | 3,457.20                                            |
| 01 March 2021          | 05 March 2021    | 46,737.26                                           | 24,241.32                                                   | 2,906.95                                                      | 3,724.75                                            |
| 08 March 2021          | 12 March 2021    | 56,564.65                                           | 18,450.10                                                   | 8,870.35                                                      | 4,349.20                                            |
| 15 March 2021          | 19 March 2021    | 60,223.62                                           | 24,423.44                                                   | 11.98                                                         | 4,700.59                                            |
| 22 March 2021          | 26 March 2021    | 56,861.29                                           | 24,991.27                                                   | 0.00                                                          | 6,180.27                                            |
| 29 March 2021          | 01 April 2021    | 36,025.32                                           | 9,969.05                                                    | 0.00                                                          | 1,430.06                                            |
| 07 April 2021          | 09 April 2021    | 74,939.14                                           | 13,312.80                                                   | 0.00                                                          | 10,087.16                                           |
| 12 April 2021          | 16 April 2021    | 56,373.78                                           | 14,459.80                                                   | 0.00                                                          | 5,981.10                                            |
| 19 April 2021          | 23 April 2021    | 27,063.56                                           | 13,319.87                                                   | 1,228.18                                                      | 3,174.13                                            |
| 26 April 2021          | 30 April 2021    | 26,901.26                                           | 8,305.34                                                    | 302.08                                                        | 1,977.09                                            |
| 03 May 2021            | 07 May 2021      | 27,029.21                                           | 9,971.24                                                    | 0.00                                                          | 2,424.30                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 02 November 2020       | 06 November 2020 | 1,425.39                                                    | 0.00                                                          | 11,719.69                                           | 16,184.09                                                   |
| 09 November 2020       | 13 November 2020 | 1,994.76                                                    | 26.36                                                         | 8,051.54                                            | 20,635.58                                                   |
| 16 November 2020       | 20 November 2020 | 1,770.30                                                    | 0.00                                                          | 4,444.43                                            | 65,649.97                                                   |
| 23 November 2020       | 27 November 2020 | 1,438.07                                                    | 0.00                                                          | 8,889.46                                            | 28,097.33                                                   |
| 30 November 2020       | 04 December 2020 | 2,146.62                                                    | 0.00                                                          | 7,949.40                                            | 29,782.06                                                   |
| 07 December 2020       | 11 December 2020 | 3,921.52                                                    | 16.11                                                         | 9,891.10                                            | 146,903.37                                                  |
| 14 December 2020       | 18 December 2020 | 2,219.69                                                    | 1.89                                                          | 10,749.99                                           | 14,794.54                                                   |
| 21 December 2020       | 24 December 2020 | 1,727.48                                                    | 0.00                                                          | 10,176.25                                           | 11,084.55                                                   |
| 28 December 2020       | 31 December 2020 | 1,803.21                                                    | 0.00                                                          | 12,077.09                                           | 17,190.30                                                   |
| 04 January 2021        | 08 January 2021  | 3,872.59                                                    | 71.57                                                         | 15,339.67                                           | 37,223.89                                                   |
| 11 January 2021        | 15 January 2021  | 2,315.95                                                    | 256.43                                                        | 10,236.09                                           | 36,311.52                                                   |
| 18 January 2021        | 22 January 2021  | 2,047.49                                                    | 68.16                                                         | 8,738.35                                            | 22,546.96                                                   |
| 25 January 2021        | 29 January 2021  | 1,489.36                                                    | 0.00                                                          | 9,289.97                                            | 22,191.81                                                   |
| 01 February 2021       | 05 February 2021 | 1,945.83                                                    | 0.00                                                          | 10,087.40                                           | 28,844.24                                                   |
| 08 February 2021       | 11 February 2021 | 1,530.30                                                    | 0.04                                                          | 8,763.14                                            | 22,251.72                                                   |
| 15 February 2021       | 19 February 2021 | 3,860.23                                                    | 111.74                                                        | 10,463.81                                           | 38,971.86                                                   |
| 22 February 2021       | 26 February 2021 | 2,408.13                                                    | 0.00                                                          | 10,609.73                                           | 17,343.25                                                   |
| 01 March 2021          | 05 March 2021    | 3,424.94                                                    | 2.09                                                          | 12,375.78                                           | 17,985.67                                                   |
| 08 March 2021          | 12 March 2021    | 5,212.21                                                    | 105.19                                                        | 14,950.75                                           | 26,766.55                                                   |
| 15 March 2021          | 19 March 2021    | 4,633.81                                                    | 1.96                                                          | 22,814.28                                           | 40,986.88                                                   |
| 22 March 2021          | 26 March 2021    | 6,642.87                                                    | 202.99                                                        | 26,147.41                                           | 24,275.16                                                   |
| 29 March 2021          | 01 April 2021    | 1,152.00                                                    | 62.04                                                         | 20,220.76                                           | 15,677.47                                                   |
| 07 April 2021          | 09 April 2021    | 6,952.59                                                    | 412.69                                                        | 21,307.15                                           | 25,441.17                                                   |
| 12 April 2021          | 16 April 2021    | 4,247.35                                                    | 158.89                                                        | 19,794.22                                           | 126,072.57                                                  |
| 19 April 2021          | 23 April 2021    | 2,161.54                                                    | 1.13                                                          | 10,591.83                                           | 19,151.73                                                   |
| 26 April 2021          | 30 April 2021    | 1,636.99                                                    | 0.00                                                          | 9,729.94                                            | 24,230.27                                                   |
| 03 May 2021            | 07 May 2021      | 2,703.35                                                    | 0.00                                                          | 7,831.10                                            | 5,393.55                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 238.87                                                        | 3,958.98                                            | 54,644.02                                                   | 0.00                                                          |
| 09 November 2020       | 13 November 2020 | 0.00                                                          | 4,725.05                                            | 63,806.23                                                   | 0.00                                                          |
| 16 November 2020       | 20 November 2020 | 2,897.30                                                      | 2,679.86                                            | 90,062.42                                                   | 0.00                                                          |
| 23 November 2020       | 27 November 2020 | 7.17                                                          | 2,515.98                                            | 67,307.49                                                   | 0.00                                                          |
| 30 November 2020       | 04 December 2020 | 1,712.72                                                      | 1,971.68                                            | 137,405.20                                                  | 0.00                                                          |
| 07 December 2020       | 11 December 2020 | 3,555.88                                                      | 1,432.11                                            | 115,371.20                                                  | 0.00                                                          |
| 14 December 2020       | 18 December 2020 | 2,677.25                                                      | 3,935.95                                            | 58,644.39                                                   | 0.00                                                          |
| 21 December 2020       | 24 December 2020 | 2,644.02                                                      | 3,508.59                                            | 32,334.29                                                   | 0.00                                                          |
| 28 December 2020       | 31 December 2020 | 4,821.99                                                      | 3,602.64                                            | 22,709.89                                                   | 0.00                                                          |
| 04 January 2021        | 08 January 2021  | 6,211.33                                                      | 2,881.33                                            | 40,479.05                                                   | 0.00                                                          |
| 11 January 2021        | 15 January 2021  | 885.21                                                        | 1,394.41                                            | 107,899.04                                                  | 0.00                                                          |
| 18 January 2021        | 22 January 2021  | 4,617.19                                                      | 1,524.10                                            | 42,869.12                                                   | 0.00                                                          |
| 25 January 2021        | 29 January 2021  | 2,209.79                                                      | 4,820.99                                            | 76,120.67                                                   | 0.00                                                          |
| 01 February 2021       | 05 February 2021 | 953.20                                                        | 4,301.70                                            | 82,623.03                                                   | 0.00                                                          |
| 08 February 2021       | 11 February 2021 | 469.92                                                        | 9,637.80                                            | 56,067.05                                                   | 0.00                                                          |
| 15 February 2021       | 19 February 2021 | 114.60                                                        | 2,206.36                                            | 40,042.53                                                   | 0.00                                                          |
| 22 February 2021       | 26 February 2021 | 117.86                                                        | 2,486.16                                            | 56,540.28                                                   | 0.00                                                          |
| 01 March 2021          | 05 March 2021    | 578.62                                                        | 4,814.62                                            | 107,867.45                                                  | 0.00                                                          |
| 08 March 2021          | 12 March 2021    | 5,922.58                                                      | 7,588.08                                            | 84,569.92                                                   | 0.00                                                          |
| 15 March 2021          | 19 March 2021    | 3,491.68                                                      | 10,462.91                                           | 71,562.22                                                   | 0.00                                                          |
| 22 March 2021          | 26 March 2021    | 2,054.77                                                      | 10,351.61                                           | 60,407.88                                                   | 0.00                                                          |
| 29 March 2021          | 01 April 2021    | 906.29                                                        | 2,225.28                                            | 38,143.80                                                   | 0.00                                                          |
| 07 April 2021          | 09 April 2021    | 0.00                                                          | 3,218.54                                            | 41,562.93                                                   | 0.00                                                          |
| 12 April 2021          | 16 April 2021    | 0.00                                                          | 2,906.78                                            | 67,358.49                                                   | 0.05                                                          |
| 19 April 2021          | 23 April 2021    | 259.99                                                        | 3,894.72                                            | 103,753.19                                                  | 0.00                                                          |
| 26 April 2021          | 30 April 2021    | 0.00                                                          | 1,943.53                                            | 34,294.23                                                   | 0.00                                                          |
| 03 May 2021            | 07 May 2021      | 9.16                                                          | 1,800.13                                            | 36,983.40                                                   | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 02 November 2020       | 06 November 2020 | 286,513.60                                             | 433,870.22                                                     | 100,299.08                                                       | 268,627.55                                                 |
| 09 November 2020       | 13 November 2020 | 221,071.38                                             | 678,913.20                                                     | 266,688.59                                                       | 185,437.52                                                 |
| 16 November 2020       | 20 November 2020 | 171,440.79                                             | 510,883.17                                                     | 122,525.35                                                       | 151,955.82                                                 |
| 23 November 2020       | 27 November 2020 | 229,827.38                                             | 542,057.29                                                     | 191,260.57                                                       | 205,797.67                                                 |
| 30 November 2020       | 04 December 2020 | 410,839.72                                             | 852,388.06                                                     | 522,181.94                                                       | 347,375.14                                                 |
| 07 December 2020       | 11 December 2020 | 586,013.57                                             | 1,069,900.67                                                   | 383,973.90                                                       | 523,718.96                                                 |
| 14 December 2020       | 18 December 2020 | 497,697.17                                             | 803,796.47                                                     | 94,024.15                                                        | 478,531.45                                                 |
| 21 December 2020       | 24 December 2020 | 235,132.29                                             | 351,726.60                                                     | 35,572.36                                                        | 250,658.91                                                 |
| 28 December 2020       | 31 December 2020 | 588,044.06                                             | 446,736.84                                                     | 21,771.80                                                        | 550,869.11                                                 |
| 04 January 2021        | 08 January 2021  | 1,138,600.66                                           | 876,243.36                                                     | 47,355.37                                                        | 1,051,961.93                                               |
| 11 January 2021        | 15 January 2021  | 550,137.41                                             | 616,657.66                                                     | 51,900.91                                                        | 521,185.52                                                 |
| 18 January 2021        | 22 January 2021  | 525,047.00                                             | 605,583.99                                                     | 34,465.90                                                        | 496,308.35                                                 |
| 25 January 2021        | 29 January 2021  | 533,506.40                                             | 643,126.01                                                     | 48,135.03                                                        | 510,501.22                                                 |
| 01 February 2021       | 05 February 2021 | 859,877.10                                             | 1,002,429.90                                                   | 342,326.36                                                       | 734,322.67                                                 |
| 08 February 2021       | 11 February 2021 | 466,987.97                                             | 632,060.48                                                     | 123,934.19                                                       | 427,898.02                                                 |
| 15 February 2021       | 19 February 2021 | 729,588.34                                             | 885,125.15                                                     | 79,735.51                                                        | 637,662.36                                                 |
| 22 February 2021       | 26 February 2021 | 457,676.18                                             | 684,072.72                                                     | 98,530.46                                                        | 403,974.69                                                 |
| 01 March 2021          | 05 March 2021    | 633,876.43                                             | 828,303.32                                                     | 103,946.17                                                       | 571,044.29                                                 |
| 08 March 2021          | 12 March 2021    | 626,971.28                                             | 935,239.17                                                     | 108,566.50                                                       | 584,704.40                                                 |
| 15 March 2021          | 19 March 2021    | 677,785.35                                             | 1,096,724.99                                                   | 236,502.06                                                       | 600,796.52                                                 |
| 22 March 2021          | 26 March 2021    | 497,312.17                                             | 801,760.48                                                     | 67,041.34                                                        | 500,251.70                                                 |
| 29 March 2021          | 01 April 2021    | 347,209.67                                             | 407,389.82                                                     | 24,751.73                                                        | 352,707.24                                                 |
| 07 April 2021          | 09 April 2021    | 950,231.21                                             | 877,803.86                                                     | 27,119.55                                                        | 889,504.69                                                 |
| 12 April 2021          | 16 April 2021    | 383,062.96                                             | 675,902.82                                                     | 33,324.15                                                        | 384,210.92                                                 |
| 19 April 2021          | 23 April 2021    | 210,708.04                                             | 372,238.50                                                     | 47,817.42                                                        | 207,151.01                                                 |
| 26 April 2021          | 30 April 2021    | 243,839.75                                             | 420,339.32                                                     | 24,406.44                                                        | 236,113.58                                                 |
| 03 May 2021            | 07 May 2021      | 389,912.73                                             | 380,871.84                                                     | 24,037.87                                                        | 360,715.46                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 02 November 2020       | 06 November 2020 | 328,909.76                                                          | 91,497.92                                                             | 56,089.36                                                    | 138,661.99                                                           |
| 09 November 2020       | 13 November 2020 | 413,604.56                                                          | 233,025.17                                                            | 54,039.43                                                    | 178,176.21                                                           |
| 16 November 2020       | 20 November 2020 | 310,025.50                                                          | 98,823.82                                                             | 31,056.09                                                    | 154,206.76                                                           |
| 23 November 2020       | 27 November 2020 | 474,386.52                                                          | 171,489.31                                                            | 58,184.60                                                    | 166,233.18                                                           |
| 30 November 2020       | 04 December 2020 | 563,563.72                                                          | 512,052.46                                                            | 66,902.22                                                    | 252,133.20                                                           |
| 07 December 2020       | 11 December 2020 | 749,599.72                                                          | 389,176.87                                                            | 103,289.08                                                   | 271,259.78                                                           |
| 14 December 2020       | 18 December 2020 | 542,898.43                                                          | 79,806.03                                                             | 118,592.20                                                   | 224,014.33                                                           |
| 21 December 2020       | 24 December 2020 | 279,658.82                                                          | 34,741.20                                                             | 66,064.72                                                    | 95,315.48                                                            |
| 28 December 2020       | 31 December 2020 | 401,149.98                                                          | 35,572.93                                                             | 128,355.69                                                   | 112,698.52                                                           |
| 04 January 2021        | 08 January 2021  | 900,696.16                                                          | 44,385.43                                                             | 185,968.43                                                   | 259,573.31                                                           |
| 11 January 2021        | 15 January 2021  | 634,485.43                                                          | 65,004.23                                                             | 111,168.44                                                   | 201,007.25                                                           |
| 18 January 2021        | 22 January 2021  | 470,399.04                                                          | 24,351.92                                                             | 100,310.34                                                   | 160,238.26                                                           |
| 25 January 2021        | 29 January 2021  | 659,955.12                                                          | 39,505.24                                                             | 104,359.77                                                   | 187,798.15                                                           |
| 01 February 2021       | 05 February 2021 | 624,183.87                                                          | 330,068.44                                                            | 148,193.40                                                   | 249,537.78                                                           |
| 08 February 2021       | 11 February 2021 | 408,956.16                                                          | 108,237.18                                                            | 82,451.16                                                    | 140,321.28                                                           |
| 15 February 2021       | 19 February 2021 | 596,177.28                                                          | 73,097.35                                                             | 144,532.89                                                   | 189,001.32                                                           |
| 22 February 2021       | 26 February 2021 | 718,396.03                                                          | 55,557.17                                                             | 97,412.29                                                    | 176,459.00                                                           |
| 01 March 2021          | 05 March 2021    | 1,138,548.05                                                        | 78,261.98                                                             | 123,317.07                                                   | 211,808.93                                                           |
| 08 March 2021          | 12 March 2021    | 571,249.44                                                          | 98,905.16                                                             | 124,406.02                                                   | 242,648.23                                                           |
| 15 March 2021          | 19 March 2021    | 648,654.37                                                          | 234,694.15                                                            | 161,606.86                                                   | 251,047.22                                                           |
| 22 March 2021          | 26 March 2021    | 808,515.87                                                          | 47,825.28                                                             | 127,363.03                                                   | 196,571.50                                                           |
| 29 March 2021          | 01 April 2021    | 368,429.34                                                          | 6,338.91                                                              | 84,688.07                                                    | 109,471.01                                                           |
| 07 April 2021          | 09 April 2021    | 652,388.74                                                          | 12,857.01                                                             | 194,201.37                                                   | 222,901.07                                                           |
| 12 April 2021          | 16 April 2021    | 907,416.93                                                          | 29,320.56                                                             | 111,290.91                                                   | 191,671.31                                                           |
| 19 April 2021          | 23 April 2021    | 283,494.33                                                          | 28,588.68                                                             | 49,769.91                                                    | 117,424.86                                                           |
| 26 April 2021          | 30 April 2021    | 278,555.70                                                          | 13,762.72                                                             | 55,426.05                                                    | 111,120.36                                                           |
| 03 May 2021            | 07 May 2021      | 243,897.78                                                          | 14,695.88                                                             | 72,299.69                                                    | 91,246.58                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 7,130.88                                                               | 25,905.55                                                    | 117,846.04                                                           | 9,070.84                                                               |
| 09 November 2020       | 13 November 2020 | 25,505.48                                                              | 29,543.41                                                    | 215,158.77                                                           | 8,773.10                                                               |
| 16 November 2020       | 20 November 2020 | 28,699.04                                                              | 25,222.74                                                    | 209,452.71                                                           | 7,783.37                                                               |
| 23 November 2020       | 27 November 2020 | 15,875.55                                                              | 35,115.27                                                    | 160,539.02                                                           | 10,494.49                                                              |
| 30 November 2020       | 04 December 2020 | 18,729.56                                                              | 31,148.80                                                    | 323,848.50                                                           | 7,405.20                                                               |
| 07 December 2020       | 11 December 2020 | 9,889.28                                                               | 45,656.68                                                    | 349,295.90                                                           | 5,629.10                                                               |
| 14 December 2020       | 18 December 2020 | 15,859.83                                                              | 67,547.67                                                    | 215,483.24                                                           | 10,083.89                                                              |
| 21 December 2020       | 24 December 2020 | 10,427.56                                                              | 24,167.95                                                    | 104,487.84                                                           | 10,130.51                                                              |
| 28 December 2020       | 31 December 2020 | 10,481.30                                                              | 46,350.30                                                    | 104,801.40                                                           | 7,982.13                                                               |
| 04 January 2021        | 08 January 2021  | 9,590.59                                                               | 65,905.29                                                    | 201,226.70                                                           | 7,697.37                                                               |
| 11 January 2021        | 15 January 2021  | 18,393.81                                                              | 42,265.98                                                    | 181,658.61                                                           | 7,390.50                                                               |
| 18 January 2021        | 22 January 2021  | 17,022.32                                                              | 44,260.10                                                    | 161,658.85                                                           | 5,565.64                                                               |
| 25 January 2021        | 29 January 2021  | 5,985.64                                                               | 45,900.78                                                    | 201,221.98                                                           | 4,994.81                                                               |
| 01 February 2021       | 05 February 2021 | 7,468.85                                                               | 69,414.54                                                    | 279,835.33                                                           | 9,796.52                                                               |
| 08 February 2021       | 11 February 2021 | 13,888.67                                                              | 39,646.78                                                    | 180,899.65                                                           | 10,943.22                                                              |
| 15 February 2021       | 19 February 2021 | 9,526.44                                                               | 81,527.59                                                    | 234,274.50                                                           | 7,740.29                                                               |
| 22 February 2021       | 26 February 2021 | 32,013.59                                                              | 51,053.37                                                    | 280,476.26                                                           | 9,759.14                                                               |
| 01 March 2021          | 05 March 2021    | 18,295.14                                                              | 60,320.23                                                    | 233,898.53                                                           | 14,376.80                                                              |
| 08 March 2021          | 12 March 2021    | 22,560.26                                                              | 56,912.03                                                    | 297,121.35                                                           | 14,258.73                                                              |
| 15 March 2021          | 19 March 2021    | 17,444.58                                                              | 90,275.35                                                    | 324,876.26                                                           | 13,540.90                                                              |
| 22 March 2021          | 26 March 2021    | 32,501.54                                                              | 54,988.50                                                    | 205,539.93                                                           | 9,628.49                                                               |
| 29 March 2021          | 01 April 2021    | 10,241.11                                                              | 32,797.13                                                    | 116,834.50                                                           | 10,851.92                                                              |
| 07 April 2021          | 09 April 2021    | 6,348.74                                                               | 77,587.83                                                    | 188,137.35                                                           | 11,043.36                                                              |
| 12 April 2021          | 16 April 2021    | 7,795.78                                                               | 47,237.54                                                    | 258,182.73                                                           | 9,627.45                                                               |
| 19 April 2021          | 23 April 2021    | 14,636.10                                                              | 29,127.09                                                    | 158,260.06                                                           | 11,296.50                                                              |
| 26 April 2021          | 30 April 2021    | 7,895.63                                                               | 26,021.60                                                    | 130,156.73                                                           | 6,999.28                                                               |
| 03 May 2021            | 07 May 2021      | 5,985.96                                                               | 27,054.92                                                    | 106,707.01                                                           | 6,266.64                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 02 November 2020       | 06 November 2020 | 8,481.44                                                      | 74,228.11                                                             | 3,180.49                                                                | 2,994.68                                                       |
| 09 November 2020       | 13 November 2020 | 13,676.64                                                     | 131,903.00                                                            | 5,375.01                                                                | 5,972.42                                                       |
| 16 November 2020       | 20 November 2020 | 10,136.37                                                     | 142,292.86                                                            | 2,882.18                                                                | 1,710.54                                                       |
| 23 November 2020       | 27 November 2020 | 12,987.72                                                     | 110,460.95                                                            | 3,994.85                                                                | 2,867.42                                                       |
| 30 November 2020       | 04 December 2020 | 19,256.96                                                     | 182,835.07                                                            | 3,765.87                                                                | 5,443.74                                                       |
| 07 December 2020       | 11 December 2020 | 14,436.37                                                     | 210,176.06                                                            | 5,455.90                                                                | 3,867.70                                                       |
| 14 December 2020       | 18 December 2020 | 13,233.54                                                     | 121,674.35                                                            | 4,370.73                                                                | 1,785.41                                                       |
| 21 December 2020       | 24 December 2020 | 3,803.60                                                      | 60,186.16                                                             | 2,365.49                                                                | 391.52                                                         |
| 28 December 2020       | 31 December 2020 | 10,670.19                                                     | 41,884.10                                                             | 756.58                                                                  | 2,131.66                                                       |
| 04 January 2021        | 08 January 2021  | 18,376.22                                                     | 128,362.89                                                            | 2,924.74                                                                | 4,169.80                                                       |
| 11 January 2021        | 15 January 2021  | 9,196.10                                                      | 108,320.56                                                            | 2,771.94                                                                | 5,198.53                                                       |
| 18 January 2021        | 22 January 2021  | 11,046.41                                                     | 89,477.43                                                             | 2,434.14                                                                | 1,938.23                                                       |
| 25 January 2021        | 29 January 2021  | 10,026.41                                                     | 94,033.05                                                             | 1,820.12                                                                | 2,528.35                                                       |
| 01 February 2021       | 05 February 2021 | 20,804.95                                                     | 167,061.37                                                            | 2,884.63                                                                | 6,445.13                                                       |
| 08 February 2021       | 11 February 2021 | 9,824.62                                                      | 109,877.14                                                            | 5,892.63                                                                | 2,404.40                                                       |
| 15 February 2021       | 19 February 2021 | 30,796.06                                                     | 148,414.85                                                            | 2,339.96                                                                | 9,783.19                                                       |
| 22 February 2021       | 26 February 2021 | 19,112.91                                                     | 141,962.25                                                            | 5,753.74                                                                | 9,486.67                                                       |
| 01 March 2021          | 05 March 2021    | 21,157.44                                                     | 158,468.63                                                            | 5,766.34                                                                | 10,193.95                                                      |
| 08 March 2021          | 12 March 2021    | 20,513.92                                                     | 249,881.73                                                            | 9,081.27                                                                | 9,371.35                                                       |
| 15 March 2021          | 19 March 2021    | 27,008.92                                                     | 178,444.18                                                            | 4,488.31                                                                | 14,709.75                                                      |
| 22 March 2021          | 26 March 2021    | 12,747.06                                                     | 132,189.99                                                            | 3,174.97                                                                | 5,819.17                                                       |
| 29 March 2021          | 01 April 2021    | 6,801.22                                                      | 78,791.14                                                             | 1,029.81                                                                | 1,575.94                                                       |
| 07 April 2021          | 09 April 2021    | 15,702.81                                                     | 108,395.33                                                            | 1,855.38                                                                | 6,906.75                                                       |
| 12 April 2021          | 16 April 2021    | 8,510.73                                                      | 151,506.96                                                            | 3,482.02                                                                | 3,770.43                                                       |
| 19 April 2021          | 23 April 2021    | 7,030.42                                                      | 112,936.70                                                            | 3,354.81                                                                | 2,610.97                                                       |
| 26 April 2021          | 30 April 2021    | 5,480.35                                                      | 82,709.47                                                             | 3,135.39                                                                | 2,358.44                                                       |
| 03 May 2021            | 07 May 2021      | 4,695.37                                                      | 56,010.72                                                             | 2,866.40                                                                | 2,415.25                                                       |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 02 November 2020       | 06 November 2020 | 20,908.81                                                              | 214.63                                                                   | 1,138.51                                                       | 2,116.35                                                               |
| 09 November 2020       | 13 November 2020 | 29,488.61                                                              | 166.12                                                                   | 2,199.77                                                       | 4,363.97                                                               |
| 16 November 2020       | 20 November 2020 | 25,116.31                                                              | 281.95                                                                   | 1,106.04                                                       | 6,358.46                                                               |
| 23 November 2020       | 27 November 2020 | 25,522.18                                                              | 175.33                                                                   | 1,162.24                                                       | 2,262.95                                                               |
| 30 November 2020       | 04 December 2020 | 31,073.76                                                              | 421.86                                                                   | 1,258.58                                                       | 4,256.91                                                               |
| 07 December 2020       | 11 December 2020 | 40,108.24                                                              | 203.53                                                                   | 1,762.28                                                       | 8,909.12                                                               |
| 14 December 2020       | 18 December 2020 | 22,568.52                                                              | 306.57                                                                   | 1,383.07                                                       | 3,461.97                                                               |
| 21 December 2020       | 24 December 2020 | 15,300.18                                                              | 393.57                                                                   | 135.64                                                         | 1,174.09                                                               |
| 28 December 2020       | 31 December 2020 | 12,080.16                                                              | 182.45                                                                   | 1,275.91                                                       | 1,480.29                                                               |
| 04 January 2021        | 08 January 2021  | 28,373.40                                                              | 179.01                                                                   | 2,573.92                                                       | 5,639.82                                                               |
| 11 January 2021        | 15 January 2021  | 26,667.92                                                              | 537.73                                                                   | 1,465.69                                                       | 1,752.26                                                               |
| 18 January 2021        | 22 January 2021  | 17,960.80                                                              | 209.98                                                                   | 1,574.60                                                       | 2,149.99                                                               |
| 25 January 2021        | 29 January 2021  | 25,464.45                                                              | 374.56                                                                   | 1,284.66                                                       | 2,978.44                                                               |
| 01 February 2021       | 05 February 2021 | 34,475.16                                                              | 270.01                                                                   | 3,130.93                                                       | 3,926.72                                                               |
| 08 February 2021       | 11 February 2021 | 24,700.49                                                              | 346.13                                                                   | 479.30                                                         | 2,086.90                                                               |
| 15 February 2021       | 19 February 2021 | 39,604.53                                                              | 258.38                                                                   | 2,745.53                                                       | 5,273.07                                                               |
| 22 February 2021       | 26 February 2021 | 35,565.93                                                              | 268.32                                                                   | 1,789.08                                                       | 3,423.80                                                               |
| 01 March 2021          | 05 March 2021    | 38,541.37                                                              | 244.53                                                                   | 1,992.05                                                       | 5,092.03                                                               |
| 08 March 2021          | 12 March 2021    | 41,718.32                                                              | 257.01                                                                   | 2,943.03                                                       | 6,147.55                                                               |
| 15 March 2021          | 19 March 2021    | 57,874.47                                                              | 1,491.56                                                                 | 2,914.97                                                       | 8,074.85                                                               |
| 22 March 2021          | 26 March 2021    | 25,006.06                                                              | 358.61                                                                   | 1,160.41                                                       | 3,153.44                                                               |
| 29 March 2021          | 01 April 2021    | 17,768.69                                                              | 234.53                                                                   | 273.91                                                         | 1,993.21                                                               |
| 07 April 2021          | 09 April 2021    | 21,520.44                                                              | 227.66                                                                   | 2,530.29                                                       | 6,136.37                                                               |
| 12 April 2021          | 16 April 2021    | 30,806.28                                                              | 229.06                                                                   | 1,070.71                                                       | 10,815.49                                                              |
| 19 April 2021          | 23 April 2021    | 20,797.47                                                              | 111.41                                                                   | 664.19                                                         | 4,001.08                                                               |
| 26 April 2021          | 30 April 2021    | 18,665.46                                                              | 116.73                                                                   | 647.72                                                         | 3,379.77                                                               |
| 03 May 2021            | 07 May 2021      | 14,477.31                                                              | 113.87                                                                   | 536.62                                                         | 1,233.18                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                         |                                                            |                                                                    |                                                                      |
|------------------------|------------------|-------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  |                                                                         |                                                            |                                                                    |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 1.36                                                                    | 909.47                                                     | 5,092.86                                                           | 30.00                                                                |
| 09 November 2020       | 13 November 2020 | 14.79                                                                   | 1,111.33                                                   | 5,826.00                                                           | 0.00                                                                 |
| 16 November 2020       | 20 November 2020 | 1.83                                                                    | 723.45                                                     | 7,340.42                                                           | 21.67                                                                |
| 23 November 2020       | 27 November 2020 | 0.51                                                                    | 1,302.72                                                   | 5,979.60                                                           | 12.60                                                                |
| 30 November 2020       | 04 December 2020 | 0.62                                                                    | 1,424.34                                                   | 12,318.33                                                          | 0.00                                                                 |
| 07 December 2020       | 11 December 2020 | 10.78                                                                   | 1,622.44                                                   | 9,688.56                                                           | 41.94                                                                |
| 14 December 2020       | 18 December 2020 | 51.25                                                                   | 1,428.93                                                   | 6,682.46                                                           | 10.09                                                                |
| 21 December 2020       | 24 December 2020 | 184.79                                                                  | 210.34                                                     | 3,571.48                                                           | 0.00                                                                 |
| 28 December 2020       | 31 December 2020 | 1.96                                                                    | 1,472.51                                                   | 2,545.62                                                           | 0.00                                                                 |
| 04 January 2021        | 08 January 2021  | 2.46                                                                    | 2,348.66                                                   | 9,623.58                                                           | 0.00                                                                 |
| 11 January 2021        | 15 January 2021  | 103.16                                                                  | 3,698.82                                                   | 3,990.49                                                           | 158.88                                                               |
| 18 January 2021        | 22 January 2021  | 3.49                                                                    | 2,055.89                                                   | 4,367.85                                                           | 0.00                                                                 |
| 25 January 2021        | 29 January 2021  | 3.98                                                                    | 1,692.48                                                   | 3,852.20                                                           | 12.14                                                                |
| 01 February 2021       | 05 February 2021 | 4.39                                                                    | 3,083.79                                                   | 6,032.73                                                           | 0.00                                                                 |
| 08 February 2021       | 11 February 2021 | 5.10                                                                    | 356.47                                                     | 4,657.71                                                           | 0.04                                                                 |
| 15 February 2021       | 19 February 2021 | 70.64                                                                   | 2,424.14                                                   | 5,611.10                                                           | 50.92                                                                |
| 22 February 2021       | 26 February 2021 | 154.19                                                                  | 1,973.16                                                   | 5,127.12                                                           | 32.95                                                                |
| 01 March 2021          | 05 March 2021    | 10.00                                                                   | 2,690.92                                                   | 17,897.00                                                          | 57.33                                                                |
| 08 March 2021          | 12 March 2021    | 4.45                                                                    | 1,800.56                                                   | 7,614.60                                                           | 11.42                                                                |
| 15 March 2021          | 19 March 2021    | 16.59                                                                   | 2,994.12                                                   | 8,255.72                                                           | 1.96                                                                 |
| 22 March 2021          | 26 March 2021    | 52.36                                                                   | 1,301.11                                                   | 8,040.50                                                           | 7.13                                                                 |
| 29 March 2021          | 01 April 2021    | 12.77                                                                   | 226.91                                                     | 3,838.05                                                           | 0.00                                                                 |
| 07 April 2021          | 09 April 2021    | 12.16                                                                   | 2,034.15                                                   | 6,866.74                                                           | 6.76                                                                 |
| 12 April 2021          | 16 April 2021    | 5.98                                                                    | 1,449.18                                                   | 10,014.32                                                          | 0.00                                                                 |
| 19 April 2021          | 23 April 2021    | 5.21                                                                    | 803.87                                                     | 4,940.29                                                           | 0.32                                                                 |
| 26 April 2021          | 30 April 2021    | 5.60                                                                    | 625.61                                                     | 1,414.83                                                           | 0.00                                                                 |
| 03 May 2021            | 07 May 2021      | 3.67                                                                    | 540.31                                                     | 7,658.10                                                           | 0.00                                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 02 November 2020       | 06 November 2020 | 13,085                         | 2,228                               | 10,355                                      | 503                                           |
| 09 November 2020       | 13 November 2020 | 18,698                         | 2,161                               | 15,689                                      | 848                                           |
| 16 November 2020       | 20 November 2020 | 15,895                         | 1,677                               | 13,399                                      | 820                                           |
| 23 November 2020       | 27 November 2020 | 15,509                         | 2,282                               | 12,240                                      | 988                                           |
| 30 November 2020       | 04 December 2020 | 19,693                         | 1,666                               | 16,899                                      | 1,129                                         |
| 07 December 2020       | 11 December 2020 | 20,221                         | 2,582                               | 16,723                                      | 916                                           |
| 14 December 2020       | 18 December 2020 | 16,375                         | 2,680                               | 12,787                                      | 909                                           |
| 21 December 2020       | 24 December 2020 | 9,131                          | 1,688                               | 6,744                                       | 699                                           |
| 28 December 2020       | 31 December 2020 | 7,760                          | 2,390                               | 4,900                                       | 471                                           |
| 04 January 2021        | 08 January 2021  | 17,990                         | 3,522                               | 13,838                                      | 631                                           |
| 11 January 2021        | 15 January 2021  | 18,185                         | 2,730                               | 14,563                                      | 893                                           |
| 18 January 2021        | 22 January 2021  | 14,711                         | 2,642                               | 11,446                                      | 624                                           |
| 25 January 2021        | 29 January 2021  | 17,071                         | 2,677                               | 13,808                                      | 587                                           |
| 01 February 2021       | 05 February 2021 | 20,127                         | 2,784                               | 16,435                                      | 908                                           |
| 08 February 2021       | 11 February 2021 | 15,725                         | 1,802                               | 12,931                                      | 992                                           |
| 15 February 2021       | 19 February 2021 | 16,900                         | 3,429                               | 12,875                                      | 596                                           |
| 22 February 2021       | 26 February 2021 | 18,646                         | 2,604                               | 15,290                                      | 753                                           |
| 01 March 2021          | 05 March 2021    | 22,183                         | 2,919                               | 17,997                                      | 1,268                                         |
| 08 March 2021          | 12 March 2021    | 24,984                         | 2,985                               | 20,832                                      | 1,167                                         |
| 15 March 2021          | 19 March 2021    | 20,429                         | 3,168                               | 16,149                                      | 1,112                                         |
| 22 March 2021          | 26 March 2021    | 20,971                         | 2,859                               | 17,325                                      | 787                                           |
| 29 March 2021          | 01 April 2021    | 12,523                         | 1,735                               | 10,398                                      | 390                                           |
| 07 April 2021          | 09 April 2021    | 17,540                         | 3,666                               | 13,051                                      | 824                                           |
| 12 April 2021          | 16 April 2021    | 20,826                         | 2,679                               | 17,510                                      | 637                                           |
| 19 April 2021          | 23 April 2021    | 14,447                         | 1,529                               | 12,171                                      | 747                                           |
| 26 April 2021          | 30 April 2021    | 12,518                         | 1,378                               | 10,436                                      | 704                                           |
| 03 May 2021            | 07 May 2021      | 11,104                         | 1,289                               | 9,107                                       | 709                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 02 November 2020       | 06 November 2020 | 178                                                        | 6,734                                                              | 390                                                                  | 2,050                                                          |
| 09 November 2020       | 13 November 2020 | 283                                                        | 10,194                                                             | 705                                                                  | 1,879                                                          |
| 16 November 2020       | 20 November 2020 | 147                                                        | 9,171                                                              | 636                                                                  | 1,531                                                          |
| 23 November 2020       | 27 November 2020 | 156                                                        | 8,080                                                              | 751                                                                  | 2,126                                                          |
| 30 November 2020       | 04 December 2020 | 350                                                        | 12,518                                                             | 918                                                                  | 1,316                                                          |
| 07 December 2020       | 11 December 2020 | 240                                                        | 11,730                                                             | 762                                                                  | 2,342                                                          |
| 14 December 2020       | 18 December 2020 | 249                                                        | 8,100                                                              | 720                                                                  | 2,431                                                          |
| 21 December 2020       | 24 December 2020 | 196                                                        | 4,077                                                              | 497                                                                  | 1,493                                                          |
| 28 December 2020       | 31 December 2020 | 269                                                        | 2,803                                                              | 377                                                                  | 2,121                                                          |
| 04 January 2021        | 08 January 2021  | 135                                                        | 8,924                                                              | 482                                                                  | 3,387                                                          |
| 11 January 2021        | 15 January 2021  | 243                                                        | 9,217                                                              | 650                                                                  | 2,487                                                          |
| 18 January 2021        | 22 January 2021  | 167                                                        | 7,068                                                              | 453                                                                  | 2,475                                                          |
| 25 January 2021        | 29 January 2021  | 174                                                        | 8,894                                                              | 433                                                                  | 2,503                                                          |
| 01 February 2021       | 05 February 2021 | 562                                                        | 11,775                                                             | 751                                                                  | 2,223                                                          |
| 08 February 2021       | 11 February 2021 | 270                                                        | 8,720                                                              | 661                                                                  | 1,532                                                          |
| 15 February 2021       | 19 February 2021 | 184                                                        | 8,261                                                              | 477                                                                  | 3,246                                                          |
| 22 February 2021       | 26 February 2021 | 238                                                        | 10,029                                                             | 598                                                                  | 2,366                                                          |
| 01 March 2021          | 05 March 2021    | 253                                                        | 12,099                                                             | 876                                                                  | 2,666                                                          |
| 08 March 2021          | 12 March 2021    | 306                                                        | 14,030                                                             | 821                                                                  | 2,680                                                          |
| 15 March 2021          | 19 March 2021    | 578                                                        | 11,373                                                             | 732                                                                  | 2,591                                                          |
| 22 March 2021          | 26 March 2021    | 215                                                        | 11,783                                                             | 596                                                                  | 2,644                                                          |
| 29 March 2021          | 01 April 2021    | 157                                                        | 6,760                                                              | 270                                                                  | 1,578                                                          |
| 07 April 2021          | 09 April 2021    | 183                                                        | 8,326                                                              | 667                                                                  | 3,483                                                          |
| 12 April 2021          | 16 April 2021    | 109                                                        | 12,248                                                             | 484                                                                  | 2,570                                                          |
| 19 April 2021          | 23 April 2021    | 191                                                        | 8,617                                                              | 604                                                                  | 1,338                                                          |
| 26 April 2021          | 30 April 2021    | 92                                                         | 7,180                                                              | 559                                                                  | 1,286                                                          |
| 03 May 2021            | 07 May 2021      | 76                                                         | 6,461                                                              | 579                                                                  | 1,213                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 02 November 2020       | 06 November 2020 | 3,621                                                                  | 113                                                                      | 719                                       | 1,526                                             |
| 09 November 2020       | 13 November 2020 | 5,495                                                                  | 143                                                                      | 651                                       | 2,135                                             |
| 16 November 2020       | 20 November 2020 | 4,228                                                                  | 184                                                                      | 538                                       | 1,416                                             |
| 23 November 2020       | 27 November 2020 | 4,160                                                                  | 237                                                                      | 583                                       | 1,396                                             |
| 30 November 2020       | 04 December 2020 | 4,381                                                                  | 211                                                                      | 462                                       | 2,188                                             |
| 07 December 2020       | 11 December 2020 | 4,993                                                                  | 154                                                                      | 675                                       | 1,220                                             |
| 14 December 2020       | 18 December 2020 | 4,687                                                                  | 189                                                                      | 801                                       | 1,544                                             |
| 21 December 2020       | 24 December 2020 | 2,668                                                                  | 202                                                                      | 539                                       | 847                                               |
| 28 December 2020       | 31 December 2020 | 2,097                                                                  | 94                                                                       | 713                                       | 830                                               |
| 04 January 2021        | 08 January 2021  | 4,914                                                                  | 149                                                                      | 859                                       | 2,019                                             |
| 11 January 2021        | 15 January 2021  | 5,346                                                                  | 243                                                                      | 711                                       | 2,401                                             |
| 18 January 2021        | 22 January 2021  | 4,378                                                                  | 171                                                                      | 723                                       | 1,560                                             |
| 25 January 2021        | 29 January 2021  | 4,914                                                                  | 154                                                                      | 748                                       | 2,074                                             |
| 01 February 2021       | 05 February 2021 | 4,660                                                                  | 157                                                                      | 608                                       | 1,931                                             |
| 08 February 2021       | 11 February 2021 | 4,211                                                                  | 331                                                                      | 449                                       | 1,176                                             |
| 15 February 2021       | 19 February 2021 | 4,614                                                                  | 120                                                                      | 922                                       | 1,943                                             |
| 22 February 2021       | 26 February 2021 | 5,261                                                                  | 155                                                                      | 677                                       | 2,366                                             |
| 01 March 2021          | 05 March 2021    | 5,898                                                                  | 392                                                                      | 718                                       | 3,164                                             |
| 08 March 2021          | 12 March 2021    | 6,803                                                                  | 347                                                                      | 724                                       | 2,787                                             |
| 15 March 2021          | 19 March 2021    | 4,776                                                                  | 380                                                                      | 721                                       | 2,151                                             |
| 22 March 2021          | 26 March 2021    | 5,543                                                                  | 191                                                                      | 741                                       | 2,675                                             |
| 29 March 2021          | 01 April 2021    | 3,639                                                                  | 120                                                                      | 477                                       | 1,229                                             |
| 07 April 2021          | 09 April 2021    | 4,725                                                                  | 157                                                                      | 963                                       | 1,998                                             |
| 12 April 2021          | 16 April 2021    | 5,262                                                                  | 153                                                                      | 703                                       | 2,795                                             |
| 19 April 2021          | 23 April 2021    | 3,555                                                                  | 144                                                                      | 379                                       | 1,684                                             |
| 26 April 2021          | 30 April 2021    | 3,257                                                                  | 145                                                                      | 362                                       | 1,201                                             |
| 03 May 2021            | 07 May 2021      | 2,646                                                                  | 130                                                                      | 305                                       | 807                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 02 November 2020       | 06 November 2020 | 31                                                     | 0                                         | 2,168                                             | 0                                                      |
| 09 November 2020       | 13 November 2020 | 27                                                     | 0                                         | 2,694                                             | 0                                                      |
| 16 November 2020       | 20 November 2020 | 29                                                     | 0                                         | 2,845                                             | 0                                                      |
| 23 November 2020       | 27 November 2020 | 14                                                     | 0                                         | 2,553                                             | 0                                                      |
| 30 November 2020       | 04 December 2020 | 24                                                     | 0                                         | 2,614                                             | 0                                                      |
| 07 December 2020       | 11 December 2020 | 26                                                     | 0                                         | 2,922                                             | 0                                                      |
| 14 December 2020       | 18 December 2020 | 31                                                     | 0                                         | 2,202                                             | 0                                                      |
| 21 December 2020       | 24 December 2020 | 29                                                     | 0                                         | 1,167                                             | 0                                                      |
| 28 December 2020       | 31 December 2020 | 15                                                     | 0                                         | 1,061                                             | 0                                                      |
| 04 January 2021        | 08 January 2021  | 20                                                     | 0                                         | 3,067                                             | 0                                                      |
| 11 January 2021        | 15 January 2021  | 58                                                     | 0                                         | 2,426                                             | 0                                                      |
| 18 January 2021        | 22 January 2021  | 36                                                     | 0                                         | 1,862                                             | 0                                                      |
| 25 January 2021        | 29 January 2021  | 17                                                     | 0                                         | 2,456                                             | 0                                                      |
| 01 February 2021       | 05 February 2021 | 17                                                     | 0                                         | 2,701                                             | 0                                                      |
| 08 February 2021       | 11 February 2021 | 51                                                     | 0                                         | 2,153                                             | 0                                                      |
| 15 February 2021       | 19 February 2021 | 32                                                     | 0                                         | 1,164                                             | 0                                                      |
| 22 February 2021       | 26 February 2021 | 47                                                     | 0                                         | 2,673                                             | 4                                                      |
| 01 March 2021          | 05 March 2021    | 72                                                     | 0                                         | 2,400                                             | 0                                                      |
| 08 March 2021          | 12 March 2021    | 111                                                    | 0                                         | 3,449                                             | 0                                                      |
| 15 March 2021          | 19 March 2021    | 98                                                     | 0                                         | 1,892                                             | 0                                                      |
| 22 March 2021          | 26 March 2021    | 73                                                     | 0                                         | 2,968                                             | 0                                                      |
| 29 March 2021          | 01 April 2021    | 27                                                     | 0                                         | 2,072                                             | 0                                                      |
| 07 April 2021          | 09 April 2021    | 55                                                     | 0                                         | 2,608                                             | 0                                                      |
| 12 April 2021          | 16 April 2021    | 58                                                     | 0                                         | 4,056                                             | 0                                                      |
| 19 April 2021          | 23 April 2021    | 52                                                     | 0                                         | 2,038                                             | 0                                                      |
| 26 April 2021          | 30 April 2021    | 41                                                     | 0                                         | 1,250                                             | 0                                                      |
| 03 May 2021            | 07 May 2021      | 27                                                     | 0                                         | 763                                               | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 02 November 2020       | 06 November 2020 | 120                                       | 181                                               | 11                                                     | 29                                        |
| 09 November 2020       | 13 November 2020 | 55                                        | 157                                               | 12                                                     | 44                                        |
| 16 November 2020       | 20 November 2020 | 39                                        | 65                                                | 15                                                     | 28                                        |
| 23 November 2020       | 27 November 2020 | 292                                       | 203                                               | 17                                                     | 42                                        |
| 30 November 2020       | 04 December 2020 | 177                                       | 141                                               | 11                                                     | 30                                        |
| 07 December 2020       | 11 December 2020 | 337                                       | 245                                               | 10                                                     | 58                                        |
| 14 December 2020       | 18 December 2020 | 352                                       | 275                                               | 4                                                      | 57                                        |
| 21 December 2020       | 24 December 2020 | 220                                       | 177                                               | 8                                                      | 22                                        |
| 28 December 2020       | 31 December 2020 | 376                                       | 199                                               | 1                                                      | 59                                        |
| 04 January 2021        | 08 January 2021  | 531                                       | 276                                               | 10                                                     | 90                                        |
| 11 January 2021        | 15 January 2021  | 347                                       | 234                                               | 12                                                     | 71                                        |
| 18 January 2021        | 22 January 2021  | 362                                       | 240                                               | 10                                                     | 34                                        |
| 25 January 2021        | 29 January 2021  | 425                                       | 326                                               | 9                                                      | 33                                        |
| 01 February 2021       | 05 February 2021 | 344                                       | 243                                               | 2                                                      | 33                                        |
| 08 February 2021       | 11 February 2021 | 232                                       | 175                                               | 3                                                      | 32                                        |
| 15 February 2021       | 19 February 2021 | 466                                       | 360                                               | 4                                                      | 90                                        |
| 22 February 2021       | 26 February 2021 | 284                                       | 276                                               | 6                                                      | 71                                        |
| 01 March 2021          | 05 March 2021    | 344                                       | 269                                               | 6                                                      | 158                                       |
| 08 March 2021          | 12 March 2021    | 358                                       | 294                                               | 9                                                      | 174                                       |
| 15 March 2021          | 19 March 2021    | 356                                       | 279                                               | 2                                                      | 126                                       |
| 22 March 2021          | 26 March 2021    | 362                                       | 280                                               | 0                                                      | 206                                       |
| 29 March 2021          | 01 April 2021    | 234                                       | 207                                               | 0                                                      | 35                                        |
| 07 April 2021          | 09 April 2021    | 517                                       | 303                                               | 0                                                      | 161                                       |
| 12 April 2021          | 16 April 2021    | 357                                       | 280                                               | 0                                                      | 90                                        |
| 19 April 2021          | 23 April 2021    | 180                                       | 192                                               | 6                                                      | 53                                        |
| 26 April 2021          | 30 April 2021    | 180                                       | 145                                               | 1                                                      | 35                                        |
| 03 May 2021            | 07 May 2021      | 178                                       | 128                                               | 0                                                      | 44                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 02 November 2020       | 06 November 2020 | 27                                                | 0                                                      | 113                                       | 213                                               |
| 09 November 2020       | 13 November 2020 | 30                                                | 1                                                      | 154                                       | 287                                               |
| 16 November 2020       | 20 November 2020 | 25                                                | 0                                                      | 48                                        | 657                                               |
| 23 November 2020       | 27 November 2020 | 19                                                | 0                                                      | 115                                       | 246                                               |
| 30 November 2020       | 04 December 2020 | 29                                                | 0                                                      | 93                                        | 297                                               |
| 07 December 2020       | 11 December 2020 | 52                                                | 14                                                     | 103                                       | 1,110                                             |
| 14 December 2020       | 18 December 2020 | 40                                                | 1                                                      | 82                                        | 293                                               |
| 21 December 2020       | 24 December 2020 | 23                                                | 0                                                      | 82                                        | 134                                               |
| 28 December 2020       | 31 December 2020 | 28                                                | 0                                                      | 172                                       | 166                                               |
| 04 January 2021        | 08 January 2021  | 50                                                | 3                                                      | 217                                       | 395                                               |
| 11 January 2021        | 15 January 2021  | 44                                                | 5                                                      | 143                                       | 367                                               |
| 18 January 2021        | 22 January 2021  | 20                                                | 1                                                      | 122                                       | 318                                               |
| 25 January 2021        | 29 January 2021  | 16                                                | 0                                                      | 148                                       | 279                                               |
| 01 February 2021       | 05 February 2021 | 30                                                | 0                                                      | 139                                       | 423                                               |
| 08 February 2021       | 11 February 2021 | 29                                                | 1                                                      | 91                                        | 223                                               |
| 15 February 2021       | 19 February 2021 | 52                                                | 4                                                      | 166                                       | 392                                               |
| 22 February 2021       | 26 February 2021 | 38                                                | 0                                                      | 128                                       | 257                                               |
| 01 March 2021          | 05 March 2021    | 104                                               | 6                                                      | 179                                       | 324                                               |
| 08 March 2021          | 12 March 2021    | 109                                               | 28                                                     | 146                                       | 410                                               |
| 15 March 2021          | 19 March 2021    | 111                                               | 2                                                      | 179                                       | 594                                               |
| 22 March 2021          | 26 March 2021    | 121                                               | 15                                                     | 280                                       | 317                                               |
| 29 March 2021          | 01 April 2021    | 37                                                | 17                                                     | 97                                        | 179                                               |
| 07 April 2021          | 09 April 2021    | 95                                                | 13                                                     | 243                                       | 311                                               |
| 12 April 2021          | 16 April 2021    | 51                                                | 7                                                      | 139                                       | 1,028                                             |
| 19 April 2021          | 23 April 2021    | 27                                                | 6                                                      | 90                                        | 328                                               |
| 26 April 2021          | 30 April 2021    | 18                                                | 0                                                      | 87                                        | 180                                               |
| 03 May 2021            | 07 May 2021      | 27                                                | 0                                                      | 52                                        | 51                                                |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 02 November 2020       | 06 November 2020 | 8                                                      | 175                                       | 1,422                                             | 0                                                      |
| 09 November 2020       | 13 November 2020 | 0                                                      | 187                                       | 1,952                                             | 0                                                      |
| 16 November 2020       | 20 November 2020 | 7                                                      | 110                                       | 2,010                                             | 0                                                      |
| 23 November 2020       | 27 November 2020 | 1                                                      | 137                                       | 1,535                                             | 0                                                      |
| 30 November 2020       | 04 December 2020 | 8                                                      | 51                                        | 2,877                                             | 0                                                      |
| 07 December 2020       | 11 December 2020 | 21                                                     | 97                                        | 1,991                                             | 0                                                      |
| 14 December 2020       | 18 December 2020 | 8                                                      | 192                                       | 1,419                                             | 0                                                      |
| 21 December 2020       | 24 December 2020 | 5                                                      | 101                                       | 690                                               | 0                                                      |
| 28 December 2020       | 31 December 2020 | 6                                                      | 146                                       | 422                                               | 0                                                      |
| 04 January 2021        | 08 January 2021  | 9                                                      | 133                                       | 1,392                                             | 0                                                      |
| 11 January 2021        | 15 January 2021  | 9                                                      | 69                                        | 2,587                                             | 0                                                      |
| 18 January 2021        | 22 January 2021  | 7                                                      | 104                                       | 1,416                                             | 0                                                      |
| 25 January 2021        | 29 January 2021  | 5                                                      | 208                                       | 1,982                                             | 0                                                      |
| 01 February 2021       | 05 February 2021 | 1                                                      | 164                                       | 2,494                                             | 0                                                      |
| 08 February 2021       | 11 February 2021 | 6                                                      | 142                                       | 1,930                                             | 0                                                      |
| 15 February 2021       | 19 February 2021 | 9                                                      | 101                                       | 1,744                                             | 0                                                      |
| 22 February 2021       | 26 February 2021 | 5                                                      | 146                                       | 2,513                                             | 0                                                      |
| 01 March 2021          | 05 March 2021    | 4                                                      | 174                                       | 3,350                                             | 0                                                      |
| 08 March 2021          | 12 March 2021    | 4                                                      | 279                                       | 2,800                                             | 0                                                      |
| 15 March 2021          | 19 March 2021    | 9                                                      | 252                                       | 2,138                                             | 0                                                      |
| 22 March 2021          | 26 March 2021    | 8                                                      | 124                                       | 1,691                                             | 0                                                      |
| 29 March 2021          | 01 April 2021    | 2                                                      | 93                                        | 1,200                                             | 0                                                      |
| 07 April 2021          | 09 April 2021    | 0                                                      | 170                                       | 1,189                                             | 0                                                      |
| 12 April 2021          | 16 April 2021    | 0                                                      | 146                                       | 2,191                                             | 4                                                      |
| 19 April 2021          | 23 April 2021    | 8                                                      | 206                                       | 2,640                                             | 0                                                      |
| 26 April 2021          | 30 April 2021    | 0                                                      | 90                                        | 1,395                                             | 0                                                      |
| 03 May 2021            | 07 May 2021      | 2                                                      | 43                                        | 1,321                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 02 November 2020       | 06 November 2020 | 1,072                                        | 4,819                                                   | 454                                                       | 234                                              |
| 09 November 2020       | 13 November 2020 | 1,071                                        | 8,435                                                   | 808                                                       | 267                                              |
| 16 November 2020       | 20 November 2020 | 914                                          | 6,383                                                   | 769                                                       | 186                                              |
| 23 November 2020       | 27 November 2020 | 1,113                                        | 6,289                                                   | 956                                                       | 241                                              |
| 30 November 2020       | 04 December 2020 | 853                                          | 8,755                                                   | 1,086                                                     | 174                                              |
| 07 December 2020       | 11 December 2020 | 1,313                                        | 9,185                                                   | 845                                                       | 264                                              |
| 14 December 2020       | 18 December 2020 | 1,196                                        | 7,015                                                   | 865                                                       | 270                                              |
| 21 December 2020       | 24 December 2020 | 725                                          | 3,706                                                   | 657                                                       | 212                                              |
| 28 December 2020       | 31 December 2020 | 924                                          | 2,195                                                   | 449                                                       | 256                                              |
| 04 January 2021        | 08 January 2021  | 1,692                                        | 6,640                                                   | 589                                                       | 411                                              |
| 11 January 2021        | 15 January 2021  | 1,389                                        | 6,504                                                   | 809                                                       | 268                                              |
| 18 January 2021        | 22 January 2021  | 1,297                                        | 6,031                                                   | 570                                                       | 264                                              |
| 25 January 2021        | 29 January 2021  | 1,115                                        | 6,676                                                   | 556                                                       | 270                                              |
| 01 February 2021       | 05 February 2021 | 1,497                                        | 8,615                                                   | 888                                                       | 255                                              |
| 08 February 2021       | 11 February 2021 | 857                                          | 7,246                                                   | 931                                                       | 224                                              |
| 15 February 2021       | 19 February 2021 | 1,684                                        | 7,221                                                   | 548                                                       | 347                                              |
| 22 February 2021       | 26 February 2021 | 1,298                                        | 7,169                                                   | 691                                                       | 248                                              |
| 01 March 2021          | 05 March 2021    | 1,347                                        | 8,387                                                   | 1,181                                                     | 290                                              |
| 08 March 2021          | 12 March 2021    | 1,304                                        | 10,984                                                  | 1,015                                                     | 324                                              |
| 15 March 2021          | 19 March 2021    | 1,534                                        | 8,985                                                   | 1,002                                                     | 335                                              |
| 22 March 2021          | 26 March 2021    | 1,146                                        | 9,275                                                   | 691                                                       | 303                                              |
| 29 March 2021          | 01 April 2021    | 799                                          | 5,475                                                   | 345                                                       | 181                                              |
| 07 April 2021          | 09 April 2021    | 1,612                                        | 6,548                                                   | 756                                                       | 397                                              |
| 12 April 2021          | 16 April 2021    | 1,245                                        | 7,110                                                   | 568                                                       | 290                                              |
| 19 April 2021          | 23 April 2021    | 621                                          | 5,264                                                   | 676                                                       | 142                                              |
| 26 April 2021          | 30 April 2021    | 625                                          | 6,248                                                   | 662                                                       | 142                                              |
| 03 May 2021            | 07 May 2021      | 667                                          | 6,010                                                   | 681                                                       | 158                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 02 November 2020       | 06 November 2020 | 1,164                                                       | 85                                                            | 239                                               | 1,376                                                        |
| 09 November 2020       | 13 November 2020 | 1,452                                                       | 190                                                           | 239                                               | 1,809                                                        |
| 16 November 2020       | 20 November 2020 | 1,574                                                       | 118                                                           | 186                                               | 1,548                                                        |
| 23 November 2020       | 27 November 2020 | 2,187                                                       | 273                                                           | 258                                               | 1,443                                                        |
| 30 November 2020       | 04 December 2020 | 2,193                                                       | 390                                                           | 184                                               | 2,020                                                        |
| 07 December 2020       | 11 December 2020 | 2,404                                                       | 235                                                           | 269                                               | 1,941                                                        |
| 14 December 2020       | 18 December 2020 | 1,699                                                       | 140                                                           | 300                                               | 1,586                                                        |
| 21 December 2020       | 24 December 2020 | 800                                                         | 108                                                           | 206                                               | 661                                                          |
| 28 December 2020       | 31 December 2020 | 750                                                         | 98                                                            | 317                                               | 540                                                          |
| 04 January 2021        | 08 January 2021  | 1,672                                                       | 103                                                           | 402                                               | 1,656                                                        |
| 11 January 2021        | 15 January 2021  | 2,443                                                       | 132                                                           | 286                                               | 1,883                                                        |
| 18 January 2021        | 22 January 2021  | 1,811                                                       | 104                                                           | 288                                               | 1,352                                                        |
| 25 January 2021        | 29 January 2021  | 2,291                                                       | 138                                                           | 305                                               | 1,663                                                        |
| 01 February 2021       | 05 February 2021 | 2,165                                                       | 272                                                           | 319                                               | 1,732                                                        |
| 08 February 2021       | 11 February 2021 | 1,932                                                       | 140                                                           | 199                                               | 1,441                                                        |
| 15 February 2021       | 19 February 2021 | 1,374                                                       | 92                                                            | 386                                               | 1,174                                                        |
| 22 February 2021       | 26 February 2021 | 1,590                                                       | 117                                                           | 275                                               | 1,460                                                        |
| 01 March 2021          | 05 March 2021    | 2,234                                                       | 201                                                           | 346                                               | 1,703                                                        |
| 08 March 2021          | 12 March 2021    | 1,736                                                       | 195                                                           | 324                                               | 2,019                                                        |
| 15 March 2021          | 19 March 2021    | 1,689                                                       | 174                                                           | 351                                               | 1,757                                                        |
| 22 March 2021          | 26 March 2021    | 2,850                                                       | 125                                                           | 306                                               | 1,757                                                        |
| 29 March 2021          | 01 April 2021    | 1,554                                                       | 60                                                            | 206                                               | 948                                                          |
| 07 April 2021          | 09 April 2021    | 1,562                                                       | 162                                                           | 410                                               | 1,274                                                        |
| 12 April 2021          | 16 April 2021    | 2,802                                                       | 93                                                            | 312                                               | 1,549                                                        |
| 19 April 2021          | 23 April 2021    | 1,577                                                       | 93                                                            | 158                                               | 1,364                                                        |
| 26 April 2021          | 30 April 2021    | 1,600                                                       | 90                                                            | 154                                               | 984                                                          |
| 03 May 2021            | 07 May 2021      | 1,281                                                       | 147                                                           | 132                                               | 879                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 02 November 2020       | 06 November 2020 | 58                                                             | 539                                               | 2,594                                                        | 199                                                            |
| 09 November 2020       | 13 November 2020 | 135                                                            | 525                                               | 4,518                                                        | 293                                                            |
| 16 November 2020       | 20 November 2020 | 151                                                            | 397                                               | 3,880                                                        | 337                                                            |
| 23 November 2020       | 27 November 2020 | 234                                                            | 510                                               | 3,021                                                        | 297                                                            |
| 30 November 2020       | 04 December 2020 | 167                                                            | 362                                               | 5,126                                                        | 378                                                            |
| 07 December 2020       | 11 December 2020 | 145                                                            | 565                                               | 4,206                                                        | 265                                                            |
| 14 December 2020       | 18 December 2020 | 179                                                            | 662                                               | 3,430                                                        | 370                                                            |
| 21 December 2020       | 24 December 2020 | 143                                                            | 368                                               | 1,935                                                        | 298                                                            |
| 28 December 2020       | 31 December 2020 | 120                                                            | 516                                               | 1,324                                                        | 150                                                            |
| 04 January 2021        | 08 January 2021  | 122                                                            | 744                                               | 3,169                                                        | 233                                                            |
| 11 January 2021        | 15 January 2021  | 241                                                            | 542                                               | 3,367                                                        | 280                                                            |
| 18 January 2021        | 22 January 2021  | 121                                                            | 584                                               | 2,811                                                        | 217                                                            |
| 25 January 2021        | 29 January 2021  | 86                                                             | 630                                               | 3,315                                                        | 234                                                            |
| 01 February 2021       | 05 February 2021 | 102                                                            | 638                                               | 4,319                                                        | 271                                                            |
| 08 February 2021       | 11 February 2021 | 154                                                            | 400                                               | 4,028                                                        | 387                                                            |
| 15 February 2021       | 19 February 2021 | 106                                                            | 725                                               | 3,381                                                        | 257                                                            |
| 22 February 2021       | 26 February 2021 | 153                                                            | 562                                               | 4,647                                                        | 245                                                            |
| 01 March 2021          | 05 March 2021    | 253                                                            | 644                                               | 4,772                                                        | 464                                                            |
| 08 March 2021          | 12 March 2021    | 166                                                            | 685                                               | 5,610                                                        | 391                                                            |
| 15 March 2021          | 19 March 2021    | 149                                                            | 753                                               | 4,722                                                        | 435                                                            |
| 22 March 2021          | 26 March 2021    | 143                                                            | 595                                               | 4,416                                                        | 282                                                            |
| 29 March 2021          | 01 April 2021    | 65                                                             | 401                                               | 2,712                                                        | 163                                                            |
| 07 April 2021          | 09 April 2021    | 93                                                             | 811                                               | 4,238                                                        | 432                                                            |
| 12 April 2021          | 16 April 2021    | 72                                                             | 604                                               | 5,666                                                        | 283                                                            |
| 19 April 2021          | 23 April 2021    | 116                                                            | 419                                               | 3,811                                                        | 356                                                            |
| 26 April 2021          | 30 April 2021    | 129                                                            | 332                                               | 3,175                                                        | 332                                                            |
| 03 May 2021            | 07 May 2021      | 62                                                             | 310                                               | 2,931                                                        | 337                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 02 November 2020       | 06 November 2020 | 486                                                | 3,511                                                         | 147                                                             | 242                                                    |
| 09 November 2020       | 13 November 2020 | 485                                                | 5,777                                                         | 219                                                             | 218                                                    |
| 16 November 2020       | 20 November 2020 | 407                                                | 4,570                                                         | 199                                                             | 171                                                    |
| 23 November 2020       | 27 November 2020 | 479                                                | 3,896                                                         | 174                                                             | 252                                                    |
| 30 November 2020       | 04 December 2020 | 397                                                | 5,488                                                         | 179                                                             | 179                                                    |
| 07 December 2020       | 11 December 2020 | 580                                                | 5,399                                                         | 248                                                             | 278                                                    |
| 14 December 2020       | 18 December 2020 | 554                                                | 4,230                                                         | 207                                                             | 274                                                    |
| 21 December 2020       | 24 December 2020 | 346                                                | 2,155                                                         | 114                                                             | 172                                                    |
| 28 December 2020       | 31 December 2020 | 463                                                | 1,374                                                         | 95                                                              | 243                                                    |
| 04 January 2021        | 08 January 2021  | 718                                                | 4,995                                                         | 165                                                             | 372                                                    |
| 11 January 2021        | 15 January 2021  | 549                                                | 4,785                                                         | 195                                                             | 340                                                    |
| 18 January 2021        | 22 January 2021  | 559                                                | 3,778                                                         | 174                                                             | 276                                                    |
| 25 January 2021        | 29 January 2021  | 509                                                | 4,298                                                         | 116                                                             | 275                                                    |
| 01 February 2021       | 05 February 2021 | 594                                                | 5,922                                                         | 255                                                             | 291                                                    |
| 08 February 2021       | 11 February 2021 | 383                                                | 3,969                                                         | 283                                                             | 181                                                    |
| 15 February 2021       | 19 February 2021 | 718                                                | 4,593                                                         | 126                                                             | 372                                                    |
| 22 February 2021       | 26 February 2021 | 592                                                | 5,216                                                         | 218                                                             | 286                                                    |
| 01 March 2021          | 05 March 2021    | 600                                                | 6,492                                                         | 310                                                             | 321                                                    |
| 08 March 2021          | 12 March 2021    | 630                                                | 8,375                                                         | 377                                                             | 294                                                    |
| 15 March 2021          | 19 March 2021    | 633                                                | 5,218                                                         | 277                                                             | 303                                                    |
| 22 March 2021          | 26 March 2021    | 572                                                | 5,782                                                         | 209                                                             | 312                                                    |
| 29 March 2021          | 01 April 2021    | 367                                                | 3,926                                                         | 81                                                              | 168                                                    |
| 07 April 2021          | 09 April 2021    | 722                                                | 3,985                                                         | 117                                                             | 387                                                    |
| 12 April 2021          | 16 April 2021    | 532                                                | 4,996                                                         | 175                                                             | 272                                                    |
| 19 April 2021          | 23 April 2021    | 317                                                | 3,934                                                         | 169                                                             | 142                                                    |
| 26 April 2021          | 30 April 2021    | 274                                                | 3,311                                                         | 142                                                             | 136                                                    |
| 03 May 2021            | 07 May 2021      | 249                                                | 2,839                                                         | 160                                                             | 131                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 02 November 2020       | 06 November 2020 | 918                                                            | 8                                                                | 146                                                    | 167                                                            |
| 09 November 2020       | 13 November 2020 | 1,255                                                          | 8                                                                | 119                                                    | 213                                                            |
| 16 November 2020       | 20 November 2020 | 1,022                                                          | 7                                                                | 95                                                     | 211                                                            |
| 23 November 2020       | 27 November 2020 | 941                                                            | 4                                                                | 150                                                    | 213                                                            |
| 30 November 2020       | 04 December 2020 | 1,219                                                          | 12                                                               | 97                                                     | 224                                                            |
| 07 December 2020       | 11 December 2020 | 1,532                                                          | 12                                                               | 178                                                    | 421                                                            |
| 14 December 2020       | 18 December 2020 | 852                                                            | 7                                                                | 179                                                    | 258                                                            |
| 21 December 2020       | 24 December 2020 | 579                                                            | 18                                                               | 111                                                    | 134                                                            |
| 28 December 2020       | 31 December 2020 | 369                                                            | 4                                                                | 165                                                    | 127                                                            |
| 04 January 2021        | 08 January 2021  | 1,180                                                          | 4                                                                | 254                                                    | 284                                                            |
| 11 January 2021        | 15 January 2021  | 1,237                                                          | 25                                                               | 190                                                    | 208                                                            |
| 18 January 2021        | 22 January 2021  | 907                                                            | 4                                                                | 181                                                    | 198                                                            |
| 25 January 2021        | 29 January 2021  | 1,399                                                          | 9                                                                | 190                                                    | 235                                                            |
| 01 February 2021       | 05 February 2021 | 1,382                                                          | 5                                                                | 205                                                    | 234                                                            |
| 08 February 2021       | 11 February 2021 | 893                                                            | 15                                                               | 110                                                    | 167                                                            |
| 15 February 2021       | 19 February 2021 | 1,302                                                          | 5                                                                | 241                                                    | 294                                                            |
| 22 February 2021       | 26 February 2021 | 1,402                                                          | 5                                                                | 175                                                    | 239                                                            |
| 01 March 2021          | 05 March 2021    | 1,423                                                          | 16                                                               | 205                                                    | 341                                                            |
| 08 March 2021          | 12 March 2021    | 1,817                                                          | 18                                                               | 209                                                    | 357                                                            |
| 15 March 2021          | 19 March 2021    | 1,389                                                          | 62                                                               | 224                                                    | 452                                                            |
| 22 March 2021          | 26 March 2021    | 1,211                                                          | 15                                                               | 216                                                    | 294                                                            |
| 29 March 2021          | 01 April 2021    | 614                                                            | 11                                                               | 117                                                    | 201                                                            |
| 07 April 2021          | 09 April 2021    | 871                                                            | 5                                                                | 271                                                    | 356                                                            |
| 12 April 2021          | 16 April 2021    | 1,162                                                          | 9                                                                | 190                                                    | 457                                                            |
| 19 April 2021          | 23 April 2021    | 827                                                            | 5                                                                | 100                                                    | 189                                                            |
| 26 April 2021          | 30 April 2021    | 831                                                            | 6                                                                | 102                                                    | 252                                                            |
| 03 May 2021            | 07 May 2021      | 635                                                            | 2                                                                | 91                                                     | 195                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 02 November 2020       | 06 November 2020 | 4                                                                | 343                                              | 628                                                         | 3                                                             |
| 09 November 2020       | 13 November 2020 | 4                                                                | 309                                              | 666                                                         | 0                                                             |
| 16 November 2020       | 20 November 2020 | 6                                                                | 236                                              | 596                                                         | 3                                                             |
| 23 November 2020       | 27 November 2020 | 4                                                                | 393                                              | 540                                                         | 3                                                             |
| 30 November 2020       | 04 December 2020 | 4                                                                | 274                                              | 630                                                         | 0                                                             |
| 07 December 2020       | 11 December 2020 | 6                                                                | 449                                              | 822                                                         | 6                                                             |
| 14 December 2020       | 18 December 2020 | 5                                                                | 443                                              | 732                                                         | 1                                                             |
| 21 December 2020       | 24 December 2020 | 18                                                               | 275                                              | 481                                                         | 0                                                             |
| 28 December 2020       | 31 December 2020 | 4                                                                | 431                                              | 419                                                         | 0                                                             |
| 04 January 2021        | 08 January 2021  | 4                                                                | 622                                              | 883                                                         | 0                                                             |
| 11 January 2021        | 15 January 2021  | 16                                                               | 556                                              | 641                                                         | 6                                                             |
| 18 January 2021        | 22 January 2021  | 4                                                                | 490                                              | 589                                                         | 0                                                             |
| 25 January 2021        | 29 January 2021  | 4                                                                | 499                                              | 608                                                         | 1                                                             |
| 01 February 2021       | 05 February 2021 | 4                                                                | 483                                              | 683                                                         | 0                                                             |
| 08 February 2021       | 11 February 2021 | 12                                                               | 306                                              | 503                                                         | 1                                                             |
| 15 February 2021       | 19 February 2021 | 10                                                               | 641                                              | 759                                                         | 2                                                             |
| 22 February 2021       | 26 February 2021 | 13                                                               | 467                                              | 737                                                         | 4                                                             |
| 01 March 2021          | 05 March 2021    | 15                                                               | 515                                              | 1,033                                                       | 11                                                            |
| 08 March 2021          | 12 March 2021    | 6                                                                | 521                                              | 920                                                         | 15                                                            |
| 15 March 2021          | 19 March 2021    | 14                                                               | 570                                              | 923                                                         | 2                                                             |
| 22 March 2021          | 26 March 2021    | 13                                                               | 556                                              | 1,017                                                       | 2                                                             |
| 29 March 2021          | 01 April 2021    | 10                                                               | 296                                              | 444                                                         | 0                                                             |
| 07 April 2021          | 09 April 2021    | 7                                                                | 669                                              | 767                                                         | 8                                                             |
| 12 April 2021          | 16 April 2021    | 6                                                                | 480                                              | 880                                                         | 0                                                             |
| 19 April 2021          | 23 April 2021    | 7                                                                | 251                                              | 471                                                         | 2                                                             |
| 26 April 2021          | 30 April 2021    | 6                                                                | 240                                              | 285                                                         | 0                                                             |
| 03 May 2021            | 07 May 2021      | 2                                                                | 218                                              | 347                                                         | 0                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|-------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                   | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 1,237,071.85                        | 298,689.72                               | 900,565.30                                       | 37,816.84                                          |
| 17 May 2021            | 21 May 2021       | 1,679,308.85                        | 271,976.86                               | 1,318,048.71                                     | 89,283.28                                          |
| 24 May 2021            | 28 May 2021       | 1,530,151.06                        | 369,467.68                               | 1,090,623.06                                     | 70,060.32                                          |
| 31 May 2021            | 04 June 2021      | 1,164,857.78                        | 323,301.07                               | 799,081.56                                       | 42,475.15                                          |
| 07 June 2021           | 11 June 2021      | 1,525,412.46                        | 448,010.36                               | 969,752.67                                       | 107,649.43                                         |
| 15 June 2021           | 18 June 2021      | 1,735,554.59                        | 269,954.91                               | 1,299,200.47                                     | 166,399.21                                         |
| 21 June 2021           | 25 June 2021      | 1,303,866.85                        | 223,640.19                               | 984,900.20                                       | 95,326.46                                          |
| 28 June 2021           | 02 July 2021      | 876,650.83                          | 186,489.61                               | 627,537.47                                       | 62,623.76                                          |
| 05 July 2021           | 09 July 2021      | 1,262,723.19                        | 315,832.56                               | 842,393.32                                       | 104,497.32                                         |
| 12 July 2021           | 16 July 2021      | 1,106,984.70                        | 216,412.73                               | 748,566.77                                       | 142,005.20                                         |
| 19 July 2021           | 23 July 2021      | 1,124,518.54                        | 319,568.04                               | 697,675.98                                       | 107,274.52                                         |
| 26 July 2021           | 30 July 2021      | 1,168,779.81                        | 459,764.77                               | 611,174.16                                       | 97,840.88                                          |
| 02 August 2021         | 06 August 2021    | 1,690,734.21                        | 634,829.81                               | 911,370.93                                       | 144,533.47                                         |
| 09 August 2021         | 13 August 2021    | 2,289,760.13                        | 441,224.69                               | 1,316,345.25                                     | 532,190.19                                         |
| 16 August 2021         | 20 August 2021    | 2,363,779.65                        | 405,161.28                               | 1,681,855.97                                     | 276,762.40                                         |
| 23 August 2021         | 27 August 2021    | 2,207,229.69                        | 608,843.35                               | 1,259,092.69                                     | 339,293.65                                         |
| 30 August 2021         | 03 September 2021 | 2,001,883.35                        | 667,948.70                               | 1,247,272.07                                     | 86,662.59                                          |
| 06 September 2021      | 10 September 2021 | 1,941,954.96                        | 449,373.05                               | 1,424,351.07                                     | 68,230.84                                          |
| 13 September 2021      | 17 September 2021 | 2,110,371.08                        | 330,810.11                               | 1,656,644.78                                     | 122,916.19                                         |
| 20 September 2021      | 24 September 2021 | 1,469,396.71                        | 314,233.34                               | 1,051,433.81                                     | 103,729.55                                         |
| 27 September 2021      | 30 September 2021 | 915,337.10                          | 206,110.31                               | 572,516.88                                       | 136,709.91                                         |
| 04 October 2021        | 08 October 2021   | 2,225,171.31                        | 423,452.23                               | 1,644,953.35                                     | 156,765.74                                         |
| 11 October 2021        | 15 October 2021   | 1,295,636.03                        | 266,965.72                               | 915,139.90                                       | 113,530.41                                         |
| 18 October 2021        | 22 October 2021   | 1,605,957.81                        | 230,028.74                               | 1,217,000.84                                     | 158,928.23                                         |
| 25 October 2021        | 29 October 2021   | 1,542,699.65                        | 191,294.18                               | 1,240,532.86                                     | 110,872.61                                         |
| 01 November 2021       | 05 November 2021  | 1,199,925.36                        | 276,636.23                               | 809,762.56                                       | 113,526.58                                         |
| 08 November 2021       | 12 November 2021  | 962,885.10                          | 207,276.19                               | 638,376.16                                       | 117,232.76                                         |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 10 May 2021            | 14 May 2021       | 15,835.64                                                         | 427,001.36                                                                | 16,855.08                                                                      | 282,854.08                                                            |
| 17 May 2021            | 21 May 2021       | 15,363.52                                                         | 887,611.75                                                                | 50,413.60                                                                      | 256,613.34                                                            |
| 24 May 2021            | 28 May 2021       | 15,725.62                                                         | 694,612.88                                                                | 36,926.03                                                                      | 353,742.06                                                            |
| 31 May 2021            | 04 June 2021      | 13,015.00                                                         | 386,777.19                                                                | 26,327.72                                                                      | 310,286.07                                                            |
| 07 June 2021           | 11 June 2021      | 5,507.82                                                          | 544,018.15                                                                | 88,829.95                                                                      | 442,502.54                                                            |
| 15 June 2021           | 18 June 2021      | 5,812.98                                                          | 885,444.43                                                                | 122,466.33                                                                     | 264,141.93                                                            |
| 21 June 2021           | 25 June 2021      | 7,721.01                                                          | 631,565.53                                                                | 78,288.94                                                                      | 215,919.17                                                            |
| 28 June 2021           | 02 July 2021      | 5,143.05                                                          | 331,551.38                                                                | 33,158.61                                                                      | 181,346.56                                                            |
| 05 July 2021           | 09 July 2021      | 9,822.07                                                          | 445,549.90                                                                | 74,808.83                                                                      | 306,010.48                                                            |
| 12 July 2021           | 16 July 2021      | 10,085.14                                                         | 416,728.90                                                                | 121,747.00                                                                     | 206,327.59                                                            |
| 19 July 2021           | 23 July 2021      | 8,319.93                                                          | 347,941.56                                                                | 83,577.34                                                                      | 311,248.11                                                            |
| 26 July 2021           | 30 July 2021      | 3,421.79                                                          | 276,615.67                                                                | 82,161.04                                                                      | 456,342.98                                                            |
| 02 August 2021         | 06 August 2021    | 23,128.75                                                         | 434,918.86                                                                | 96,028.90                                                                      | 611,701.06                                                            |
| 09 August 2021         | 13 August 2021    | 35,631.78                                                         | 899,283.75                                                                | 480,196.87                                                                     | 405,592.91                                                            |
| 16 August 2021         | 20 August 2021    | 35,068.35                                                         | 1,307,340.34                                                              | 261,100.43                                                                     | 370,092.93                                                            |
| 23 August 2021         | 27 August 2021    | 24,182.08                                                         | 673,923.21                                                                | 256,970.77                                                                     | 584,661.28                                                            |
| 30 August 2021         | 03 September 2021 | 14,050.86                                                         | 569,426.06                                                                | 59,606.88                                                                      | 653,897.84                                                            |
| 06 September 2021      | 10 September 2021 | 16,599.74                                                         | 795,781.96                                                                | 44,460.54                                                                      | 432,773.31                                                            |
| 13 September 2021      | 17 September 2021 | 9,869.99                                                          | 1,067,532.05                                                              | 82,774.70                                                                      | 320,940.12                                                            |
| 20 September 2021      | 24 September 2021 | 7,576.41                                                          | 684,537.91                                                                | 66,110.80                                                                      | 306,656.93                                                            |
| 27 September 2021      | 30 September 2021 | 5,727.78                                                          | 311,493.54                                                                | 77,448.43                                                                      | 200,382.53                                                            |
| 04 October 2021        | 08 October 2021   | 5,556.11                                                          | 1,101,590.54                                                              | 116,982.91                                                                     | 417,896.11                                                            |
| 11 October 2021        | 15 October 2021   | 23,751.77                                                         | 588,536.86                                                                | 78,311.79                                                                      | 243,213.95                                                            |
| 18 October 2021        | 22 October 2021   | 16,740.89                                                         | 707,112.85                                                                | 111,672.74                                                                     | 213,287.85                                                            |
| 25 October 2021        | 29 October 2021   | 9,308.72                                                          | 725,389.21                                                                | 80,744.14                                                                      | 181,985.46                                                            |
| 01 November 2021       | 05 November 2021  | 8,477.43                                                          | 451,447.25                                                                | 81,140.59                                                                      | 268,158.80                                                            |
| 08 November 2021       | 12 November 2021  | 12,686.63                                                         | 353,712.57                                                                | 81,869.90                                                                      | 194,589.56                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 10 May 2021            | 14 May 2021       | 473,563.94                                                                       | 20,961.76                                                                          | 44,505.45                                           | 217,882.19                                                  |
| 17 May 2021            | 21 May 2021       | 430,436.96                                                                       | 38,869.68                                                                          | 49,366.47                                           | 816,031.12                                                  |
| 24 May 2021            | 28 May 2021       | 396,010.18                                                                       | 33,134.29                                                                          | 44,358.02                                           | 274,377.64                                                  |
| 31 May 2021            | 04 June 2021      | 412,304.37                                                                       | 16,147.43                                                                          | 38,662.27                                           | 80,002.55                                                   |
| 07 June 2021           | 11 June 2021      | 425,734.53                                                                       | 18,819.48                                                                          | 45,518.18                                           | 113,314.39                                                  |
| 15 June 2021           | 18 June 2021      | 413,756.04                                                                       | 43,932.88                                                                          | 44,483.25                                           | 140,069.43                                                  |
| 21 June 2021           | 25 June 2021      | 353,334.67                                                                       | 17,037.52                                                                          | 48,176.93                                           | 330,475.96                                                  |
| 28 June 2021           | 02 July 2021      | 295,986.09                                                                       | 29,465.15                                                                          | 38,857.90                                           | 100,032.03                                                  |
| 05 July 2021           | 09 July 2021      | 396,843.42                                                                       | 29,688.49                                                                          | 43,692.23                                           | 144,142.60                                                  |
| 12 July 2021           | 16 July 2021      | 331,837.87                                                                       | 20,258.20                                                                          | 38,708.89                                           | 154,807.14                                                  |
| 19 July 2021           | 23 July 2021      | 349,734.42                                                                       | 23,697.18                                                                          | 40,202.53                                           | 197,330.94                                                  |
| 26 July 2021           | 30 July 2021      | 334,558.49                                                                       | 15,679.84                                                                          | 43,945.82                                           | 68,392.65                                                   |
| 02 August 2021         | 06 August 2021    | 476,452.07                                                                       | 48,504.57                                                                          | 34,159.62                                           | 163,133.59                                                  |
| 09 August 2021         | 13 August 2021    | 417,061.50                                                                       | 51,993.32                                                                          | 32,694.68                                           | 150,982.27                                                  |
| 16 August 2021         | 20 August 2021    | 374,515.63                                                                       | 15,661.97                                                                          | 35,923.66                                           | 258,526.48                                                  |
| 23 August 2021         | 27 August 2021    | 585,169.48                                                                       | 82,322.87                                                                          | 48,571.45                                           | 138,559.26                                                  |
| 30 August 2021         | 03 September 2021 | 677,846.01                                                                       | 27,055.70                                                                          | 48,832.35                                           | 114,460.13                                                  |
| 06 September 2021      | 10 September 2021 | 628,569.11                                                                       | 23,770.30                                                                          | 36,828.37                                           | 176,809.24                                                  |
| 13 September 2021      | 17 September 2021 | 589,112.72                                                                       | 40,141.50                                                                          | 44,022.55                                           | 566,415.22                                                  |
| 20 September 2021      | 24 September 2021 | 366,895.91                                                                       | 37,618.75                                                                          | 40,572.92                                           | 362,231.52                                                  |
| 27 September 2021      | 30 September 2021 | 261,023.35                                                                       | 59,261.48                                                                          | 39,744.77                                           | 172,453.58                                                  |
| 04 October 2021        | 08 October 2021   | 543,362.80                                                                       | 39,782.83                                                                          | 43,834.52                                           | 402,763.81                                                  |
| 11 October 2021        | 15 October 2021   | 326,603.04                                                                       | 35,218.62                                                                          | 38,903.79                                           | 171,039.75                                                  |
| 18 October 2021        | 22 October 2021   | 509,887.99                                                                       | 47,255.49                                                                          | 36,863.20                                           | 366,171.18                                                  |
| 25 October 2021        | 29 October 2021   | 515,143.65                                                                       | 30,128.46                                                                          | 32,431.83                                           | 442,462.55                                                  |
| 01 November 2021       | 05 November 2021  | 358,315.31                                                                       | 32,385.99                                                                          | 37,771.90                                           | 190,948.09                                                  |
| 08 November 2021       | 12 November 2021  | 284,663.58                                                                       | 35,362.85                                                                          | 34,848.05                                           | 90,631.90                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 13,868.54                                                     | 0.00                                                | 129,324.71                                                  | 0.00                                                          |
| 17 May 2021            | 21 May 2021       | 16,160.88                                                     | 0.00                                                | 74,164.41                                                   | 0.00                                                          |
| 24 May 2021            | 28 May 2021       | 21,276.65                                                     | 0.00                                                | 91,453.30                                                   | 0.00                                                          |
| 31 May 2021            | 04 June 2021      | 2,785.86                                                      | 0.00                                                | 89,087.47                                                   | 0.00                                                          |
| 07 June 2021           | 11 June 2021      | 18,827.41                                                     | 0.00                                                | 191,602.44                                                  | 0.00                                                          |
| 15 June 2021           | 18 June 2021      | 48,718.72                                                     | 0.00                                                | 91,177.87                                                   | 0.00                                                          |
| 21 June 2021           | 25 June 2021      | 9,481.19                                                      | 0.00                                                | 68,608.49                                                   | 0.00                                                          |
| 28 June 2021           | 02 July 2021      | 15,731.69                                                     | 0.00                                                | 118,003.31                                                  | 0.00                                                          |
| 05 July 2021           | 09 July 2021      | 31,800.73                                                     | 0.00                                                | 127,288.93                                                  | 0.00                                                          |
| 12 July 2021           | 16 July 2021      | 12,516.58                                                     | 0.00                                                | 97,526.56                                                   | 0.00                                                          |
| 19 July 2021           | 23 July 2021      | 20,200.26                                                     | 0.00                                                | 71,751.20                                                   | 0.00                                                          |
| 26 July 2021           | 30 July 2021      | 14,821.41                                                     | 0.00                                                | 108,004.84                                                  | 0.00                                                          |
| 02 August 2021         | 06 August 2021    | 22,265.67                                                     | 0.00                                                | 139,044.73                                                  | 0.00                                                          |
| 09 August 2021         | 13 August 2021    | 42,814.76                                                     | 0.00                                                | 89,299.48                                                   | 98.79                                                         |
| 16 August 2021         | 20 August 2021    | 8,795.63                                                      | 0.00                                                | 114,622.22                                                  | 168.09                                                        |
| 23 August 2021         | 27 August 2021    | 30,384.04                                                     | 0.00                                                | 84,194.61                                                   | 49.38                                                         |
| 30 August 2021         | 03 September 2021 | 10,829.18                                                     | 0.00                                                | 126,638.17                                                  | 198.10                                                        |
| 06 September 2021      | 10 September 2021 | 12,443.35                                                     | 0.00                                                | 195,130.56                                                  | 277.05                                                        |
| 13 September 2021      | 17 September 2021 | 27,976.78                                                     | 0.00                                                | 172,857.06                                                  | 733.05                                                        |
| 20 September 2021      | 24 September 2021 | 21,014.28                                                     | 0.00                                                | 61,950.21                                                   | 190.24                                                        |
| 27 September 2021      | 30 September 2021 | 29,738.32                                                     | 0.00                                                | 80,803.40                                                   | 204.35                                                        |
| 04 October 2021        | 08 October 2021   | 34,269.40                                                     | 0.00                                                | 22,010.68                                                   | 0.00                                                          |
| 11 October 2021        | 15 October 2021   | 22,009.47                                                     | 0.00                                                | 163,244.67                                                  | 409.40                                                        |
| 18 October 2021        | 22 October 2021   | 24,966.43                                                     | 0.00                                                | 117,530.67                                                  | 763.36                                                        |
| 25 October 2021        | 29 October 2021   | 22,018.01                                                     | 0.00                                                | 113,856.98                                                  | 403.92                                                        |
| 01 November 2021       | 05 November 2021  | 18,247.81                                                     | 0.00                                                | 137,470.62                                                  | 245.33                                                        |
| 08 November 2021       | 12 November 2021  | 31,796.29                                                     | 0.00                                                | 95,581.69                                                   | 637.09                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 10 May 2021            | 14 May 2021       | 26,796.86                                           | 8,025.82                                                    | 1,059.48                                                      | 2,554.57                                            |
| 17 May 2021            | 21 May 2021       | 26,424.93                                           | 14,329.84                                                   | 2,213.08                                                      | 3,272.06                                            |
| 24 May 2021            | 28 May 2021       | 29,261.24                                           | 14,106.37                                                   | 213.78                                                        | 2,207.16                                            |
| 31 May 2021            | 04 June 2021      | 23,604.12                                           | 14,860.30                                                   | 0.00                                                          | 2,395.14                                            |
| 07 June 2021           | 11 June 2021      | 26,383.65                                           | 19,898.57                                                   | 121.91                                                        | 2,381.34                                            |
| 15 June 2021           | 18 June 2021      | 28,796.52                                           | 23,054.11                                                   | 2,257.03                                                      | 2,534.85                                            |
| 21 June 2021           | 25 June 2021      | 27,686.29                                           | 13,824.51                                                   | 0.00                                                          | 2,927.17                                            |
| 28 June 2021           | 02 July 2021      | 26,078.31                                           | 8,170.85                                                    | 0.00                                                          | 2,667.52                                            |
| 05 July 2021           | 09 July 2021      | 32,277.24                                           | 8,634.04                                                    | 14.15                                                         | 3,464.26                                            |
| 12 July 2021           | 16 July 2021      | 25,526.29                                           | 11,492.23                                                   | 62.53                                                         | 2,771.98                                            |
| 19 July 2021           | 23 July 2021      | 30,617.51                                           | 13,596.37                                                   | 16.52                                                         | 2,711.89                                            |
| 26 July 2021           | 30 July 2021      | 27,328.38                                           | 7,491.96                                                    | 0.00                                                          | 3,737.00                                            |
| 02 August 2021         | 06 August 2021    | 27,398.49                                           | 8,928.06                                                    | 138.51                                                        | 1,496.42                                            |
| 09 August 2021         | 13 August 2021    | 26,134.75                                           | 9,575.25                                                    | 0.59                                                          | 1,342.07                                            |
| 16 August 2021         | 20 August 2021    | 25,856.55                                           | 12,358.47                                                   | 28.35                                                         | 1,361.87                                            |
| 23 August 2021         | 27 August 2021    | 41,934.65                                           | 10,592.82                                                   | 0.00                                                          | 2,064.06                                            |
| 30 August 2021         | 03 September 2021 | 35,377.69                                           | 15,319.80                                                   | 23.68                                                         | 1,843.89                                            |
| 06 September 2021      | 10 September 2021 | 27,531.54                                           | 29,075.67                                                   | 1,032.43                                                      | 1,599.52                                            |
| 13 September 2021      | 17 September 2021 | 27,454.45                                           | 36,955.53                                                   | 28.52                                                         | 4,782.66                                            |
| 20 September 2021      | 24 September 2021 | 32,230.54                                           | 14,150.25                                                   | 249.17                                                        | 3,658.53                                            |
| 27 September 2021      | 30 September 2021 | 35,314.86                                           | 7,014.18                                                    | 0.00                                                          | 2,192.34                                            |
| 04 October 2021        | 08 October 2021   | 35,233.65                                           | 14,762.02                                                   | 56.06                                                         | 4,964.82                                            |
| 11 October 2021        | 15 October 2021   | 29,215.70                                           | 18,144.45                                                   | 0.00                                                          | 3,618.69                                            |
| 18 October 2021        | 22 October 2021   | 29,299.68                                           | 28,458.32                                                   | 8,165.73                                                      | 3,796.16                                            |
| 25 October 2021        | 29 October 2021   | 29,959.37                                           | 22,590.00                                                   | 145.47                                                        | 3,407.80                                            |
| 01 November 2021       | 05 November 2021  | 37,307.95                                           | 21,169.97                                                   | 36.59                                                         | 4,698.76                                            |
| 08 November 2021       | 12 November 2021  | 29,672.27                                           | 11,772.32                                                   | 367.44                                                        | 2,876.56                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 10 May 2021            | 14 May 2021       | 2,046.16                                                    | 48.21                                                         | 9,291.39                                            | 9,880.55                                                    |
| 17 May 2021            | 21 May 2021       | 2,912.47                                                    | 199.32                                                        | 11,872.60                                           | 16,810.53                                                   |
| 24 May 2021            | 28 May 2021       | 2,318.23                                                    | 572.21                                                        | 12,245.64                                           | 12,125.27                                                   |
| 31 May 2021            | 04 June 2021      | 2,046.07                                                    | 297.62                                                        | 11,409.49                                           | 9,269.60                                                    |
| 07 June 2021           | 11 June 2021      | 2,251.66                                                    | 325.12                                                        | 10,853.01                                           | 13,971.08                                                   |
| 15 June 2021           | 18 June 2021      | 2,586.88                                                    | 46.88                                                         | 15,750.47                                           | 92,147.03                                                   |
| 21 June 2021           | 25 June 2021      | 4,245.29                                                    | 175.87                                                        | 10,671.11                                           | 15,050.40                                                   |
| 28 June 2021           | 02 July 2021      | 3,706.67                                                    | 12.97                                                         | 9,889.33                                            | 12,675.83                                                   |
| 05 July 2021           | 09 July 2021      | 4,019.33                                                    | 356.98                                                        | 11,325.48                                           | 9,237.77                                                    |
| 12 July 2021           | 16 July 2021      | 2,541.73                                                    | 77.82                                                         | 8,288.04                                            | 86,790.14                                                   |
| 19 July 2021           | 23 July 2021      | 2,689.51                                                    | 208.67                                                        | 9,116.87                                            | 8,444.38                                                    |
| 26 July 2021           | 30 July 2021      | 4,252.64                                                    | 0.00                                                          | 8,954.80                                            | 24,687.75                                                   |
| 02 August 2021         | 06 August 2021    | 1,203.82                                                    | 51.86                                                         | 8,336.34                                            | 16,461.09                                                   |
| 09 August 2021         | 13 August 2021    | 2,219.96                                                    | 0.00                                                          | 6,843.41                                            | 41,318.64                                                   |
| 16 August 2021         | 20 August 2021    | 1,268.69                                                    | 486.51                                                        | 9,076.21                                            | 59,683.75                                                   |
| 23 August 2021         | 27 August 2021    | 2,082.53                                                    | 138.04                                                        | 28,438.00                                           | 118,946.58                                                  |
| 30 August 2021         | 03 September 2021 | 1,874.74                                                    | 56.69                                                         | 16,594.34                                           | 52,175.09                                                   |
| 06 September 2021      | 10 September 2021 | 2,415.14                                                    | 31.75                                                         | 14,439.62                                           | 17,292.37                                                   |
| 13 September 2021      | 17 September 2021 | 3,626.73                                                    | 4,171.75                                                      | 14,299.97                                           | 64,181.18                                                   |
| 20 September 2021      | 24 September 2021 | 8,833.61                                                    | 455.88                                                        | 21,653.56                                           | 54,210.90                                                   |
| 27 September 2021      | 30 September 2021 | 1,677.32                                                    | 599.42                                                        | 27,363.81                                           | 16,103.12                                                   |
| 04 October 2021        | 08 October 2021   | 4,406.30                                                    | 1,129.97                                                      | 9,516.53                                            | 161,407.23                                                  |
| 11 October 2021        | 15 October 2021   | 4,958.95                                                    | 210.87                                                        | 7,842.83                                            | 60,739.52                                                   |
| 18 October 2021        | 22 October 2021   | 2,379.64                                                    | 7,054.99                                                      | 6,720.88                                            | 10,505.26                                                   |
| 25 October 2021        | 29 October 2021   | 2,908.53                                                    | 1,551.89                                                      | 6,607.46                                            | 42,581.68                                                   |
| 01 November 2021       | 05 November 2021  | 2,901.90                                                    | 519.65                                                        | 5,779.55                                            | 5,446.91                                                    |
| 08 November 2021       | 12 November 2021  | 1,557.34                                                    | 3,822.32                                                      | 14,040.48                                           | 47,405.54                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 827.20                                                        | 1,290.91                                            | 54,609.46                                                   | 0.05                                                          |
| 17 May 2021            | 21 May 2021       | 6,431.55                                                      | 2,371.65                                            | 35,139.89                                                   | 0.00                                                          |
| 24 May 2021            | 28 May 2021       | 549.75                                                        | 4,075.32                                            | 55,922.05                                                   | 0.00                                                          |
| 31 May 2021            | 04 June 2021      | 918.76                                                        | 2,906.27                                            | 48,953.57                                                   | 0.00                                                          |
| 07 June 2021           | 11 June 2021      | 526.87                                                        | 1,296.34                                            | 65,277.61                                                   | 0.00                                                          |
| 15 June 2021           | 18 June 2021      | 758.79                                                        | 2,318.34                                            | 64,167.59                                                   | 0.00                                                          |
| 21 June 2021           | 25 June 2021      | 1,879.93                                                      | 3,870.53                                            | 80,230.85                                                   | 0.00                                                          |
| 28 June 2021           | 02 July 2021      | 2,770.70                                                      | 1,821.34                                            | 37,842.58                                                   | 0.00                                                          |
| 05 July 2021           | 09 July 2021      | 358.10                                                        | 1,474.63                                            | 42,967.47                                                   | 0.00                                                          |
| 12 July 2021           | 16 July 2021      | 825.27                                                        | 3,533.78                                            | 38,794.93                                                   | 0.03                                                          |
| 19 July 2021           | 23 July 2021      | 2,281.80                                                      | 944.84                                              | 36,905.46                                                   | 0.00                                                          |
| 26 July 2021           | 30 July 2021      | 764.30                                                        | 2,520.17                                            | 50,749.18                                                   | 0.00                                                          |
| 02 August 2021         | 06 August 2021    | 476.05                                                        | 1,942.10                                            | 53,840.68                                                   | 0.00                                                          |
| 09 August 2021         | 13 August 2021    | 1,058.26                                                      | 5,784.32                                            | 131,109.88                                                  | 0.00                                                          |
| 16 August 2021         | 20 August 2021    | 822.03                                                        | 3,174.31                                            | 106,317.09                                                  | 0.00                                                          |
| 23 August 2021         | 27 August 2021    | 1,347.70                                                      | 3,080.83                                            | 92,048.89                                                   | 0.00                                                          |
| 30 August 2021         | 03 September 2021 | 2,617.64                                                      | 3,779.36                                            | 108,985.48                                                  | 0.00                                                          |
| 06 September 2021      | 10 September 2021 | 5,904.25                                                      | 1,388.58                                            | 98,840.30                                                   | 0.00                                                          |
| 13 September 2021      | 17 September 2021 | 4,700.85                                                      | 1,427.78                                            | 92,352.21                                                   | 0.00                                                          |
| 20 September 2021      | 24 September 2021 | 959.84                                                        | 2,581.54                                            | 64,983.47                                                   | 1.28                                                          |
| 27 September 2021      | 30 September 2021 | 2,773.39                                                      | 5,091.25                                            | 61,262.25                                                   | 0.00                                                          |
| 04 October 2021        | 08 October 2021   | 4,057.39                                                      | 2,426.74                                            | 139,718.69                                                  | 0.00                                                          |
| 11 October 2021        | 15 October 2021   | 6,844.80                                                      | 4,124.74                                            | 65,402.43                                                   | 0.00                                                          |
| 18 October 2021        | 22 October 2021   | 14,249.57                                                     | 4,428.92                                            | 124,145.47                                                  | 0.00                                                          |
| 25 October 2021        | 29 October 2021   | 1,673.28                                                      | 2,037.56                                            | 75,394.57                                                   | 0.00                                                          |
| 01 November 2021       | 05 November 2021  | 3,421.38                                                      | 1,307.53                                            | 57,561.07                                                   | 0.00                                                          |
| 08 November 2021       | 12 November 2021  | 5,416.70                                                      | 2,006.08                                            | 57,519.41                                                   | 629.00                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 10 May 2021            | 14 May 2021       | 214,250.54                                             | 478,796.40                                                     | 22,013.35                                                        | 193,993.12                                                 |
| 17 May 2021            | 21 May 2021       | 178,669.16                                             | 358,660.46                                                     | 64,278.44                                                        | 177,213.13                                                 |
| 24 May 2021            | 28 May 2021       | 277,320.29                                             | 640,320.21                                                     | 47,447.93                                                        | 262,862.87                                                 |
| 31 May 2021            | 04 June 2021      | 244,323.78                                             | 554,861.99                                                     | 38,472.91                                                        | 233,121.79                                                 |
| 07 June 2021           | 11 June 2021      | 361,577.83                                             | 563,436.92                                                     | 87,848.12                                                        | 349,235.97                                                 |
| 15 June 2021           | 18 June 2021      | 176,071.49                                             | 885,997.56                                                     | 114,617.79                                                       | 182,240.50                                                 |
| 21 June 2021           | 25 June 2021      | 130,308.15                                             | 472,464.70                                                     | 83,789.47                                                        | 148,137.38                                                 |
| 28 June 2021           | 02 July 2021      | 107,175.21                                             | 347,106.21                                                     | 44,108.40                                                        | 122,346.22                                                 |
| 05 July 2021           | 09 July 2021      | 223,598.71                                             | 506,103.18                                                     | 71,967.36                                                        | 226,770.49                                                 |
| 12 July 2021           | 16 July 2021      | 137,583.75                                             | 356,614.04                                                     | 128,522.98                                                       | 146,564.69                                                 |
| 19 July 2021           | 23 July 2021      | 235,974.40                                             | 366,958.12                                                     | 84,567.28                                                        | 236,745.38                                                 |
| 26 July 2021           | 30 July 2021      | 373,278.60                                             | 347,595.15                                                     | 82,255.17                                                        | 375,329.67                                                 |
| 02 August 2021         | 06 August 2021    | 561,496.84                                             | 528,758.95                                                     | 121,601.37                                                       | 524,846.56                                                 |
| 09 August 2021         | 13 August 2021    | 368,425.47                                             | 891,839.77                                                     | 488,217.79                                                       | 349,592.94                                                 |
| 16 August 2021         | 20 August 2021    | 329,768.68                                             | 1,129,079.27                                                   | 266,461.78                                                       | 301,264.30                                                 |
| 23 August 2021         | 27 August 2021    | 484,754.37                                             | 812,667.99                                                     | 307,374.49                                                       | 464,196.15                                                 |
| 30 August 2021         | 03 September 2021 | 561,521.06                                             | 827,818.67                                                     | 72,937.29                                                        | 534,772.73                                                 |
| 06 September 2021      | 10 September 2021 | 367,585.42                                             | 904,787.79                                                     | 48,542.01                                                        | 337,682.93                                                 |
| 13 September 2021      | 17 September 2021 | 238,822.69                                             | 720,256.86                                                     | 85,305.24                                                        | 237,574.28                                                 |
| 20 September 2021      | 24 September 2021 | 213,536.24                                             | 485,073.84                                                     | 80,858.86                                                        | 218,411.68                                                 |
| 27 September 2021      | 30 September 2021 | 96,403.29                                              | 233,203.05                                                     | 103,394.43                                                       | 121,991.23                                                 |
| 04 October 2021        | 08 October 2021   | 327,475.96                                             | 899,884.62                                                     | 117,252.91                                                       | 296,128.13                                                 |
| 11 October 2021        | 15 October 2021   | 183,259.97                                             | 431,610.13                                                     | 84,055.87                                                        | 174,142.49                                                 |
| 18 October 2021        | 22 October 2021   | 148,919.90                                             | 567,810.30                                                     | 103,728.15                                                       | 134,045.31                                                 |
| 25 October 2021        | 29 October 2021   | 116,850.15                                             | 540,738.55                                                     | 85,080.03                                                        | 112,104.64                                                 |
| 01 November 2021       | 05 November 2021  | 189,770.54                                             | 394,264.00                                                     | 91,055.82                                                        | 171,357.46                                                 |
| 08 November 2021       | 12 November 2021  | 123,832.75                                             | 333,907.96                                                     | 74,563.92                                                        | 123,075.79                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|-------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 10 May 2021            | 14 May 2021       | 332,872.40                                                          | 15,720.60                                                             | 55,440.06                                                    | 153,780.25                                                           |
| 17 May 2021            | 21 May 2021       | 630,141.92                                                          | 60,379.75                                                             | 49,312.28                                                    | 156,325.48                                                           |
| 24 May 2021            | 28 May 2021       | 559,110.08                                                          | 45,472.45                                                             | 63,606.52                                                    | 162,280.61                                                           |
| 31 May 2021            | 04 June 2021      | 346,226.36                                                          | 20,038.28                                                             | 51,659.67                                                    | 149,688.01                                                           |
| 07 June 2021           | 11 June 2021      | 380,669.90                                                          | 67,734.11                                                             | 64,956.30                                                    | 178,426.28                                                           |
| 15 June 2021           | 18 June 2021      | 452,123.01                                                          | 112,373.67                                                            | 50,187.57                                                    | 262,818.12                                                           |
| 21 June 2021           | 25 June 2021      | 536,158.96                                                          | 53,542.52                                                             | 41,384.36                                                    | 138,954.01                                                           |
| 28 June 2021           | 02 July 2021      | 277,144.35                                                          | 41,847.15                                                             | 36,133.62                                                    | 110,850.52                                                           |
| 05 July 2021           | 09 July 2021      | 283,553.53                                                          | 63,429.02                                                             | 51,321.55                                                    | 189,223.36                                                           |
| 12 July 2021           | 16 July 2021      | 229,305.88                                                          | 118,387.77                                                            | 40,174.02                                                    | 134,543.86                                                           |
| 19 July 2021           | 23 July 2021      | 304,567.90                                                          | 38,834.81                                                             | 50,233.73                                                    | 113,414.97                                                           |
| 26 July 2021           | 30 July 2021      | 236,843.91                                                          | 44,826.18                                                             | 57,691.12                                                    | 128,988.86                                                           |
| 02 August 2021         | 06 August 2021    | 477,568.43                                                          | 107,044.82                                                            | 75,721.82                                                    | 161,108.03                                                           |
| 09 August 2021         | 13 August 2021    | 826,086.23                                                          | 465,194.54                                                            | 61,541.26                                                    | 182,655.30                                                           |
| 16 August 2021         | 20 August 2021    | 631,949.81                                                          | 205,336.67                                                            | 58,937.18                                                    | 317,134.14                                                           |
| 23 August 2021         | 27 August 2021    | 698,824.57                                                          | 285,265.65                                                            | 85,242.62                                                    | 160,770.56                                                           |
| 30 August 2021         | 03 September 2021 | 578,941.44                                                          | 36,144.65                                                             | 88,500.76                                                    | 194,651.10                                                           |
| 06 September 2021      | 10 September 2021 | 630,328.09                                                          | 21,365.48                                                             | 69,819.50                                                    | 258,311.87                                                           |
| 13 September 2021      | 17 September 2021 | 705,963.74                                                          | 40,733.48                                                             | 53,613.24                                                    | 303,997.68                                                           |
| 20 September 2021      | 24 September 2021 | 472,083.45                                                          | 49,933.07                                                             | 57,503.35                                                    | 196,350.13                                                           |
| 27 September 2021      | 30 September 2021 | 217,272.01                                                          | 67,427.30                                                             | 46,271.42                                                    | 114,066.17                                                           |
| 04 October 2021        | 08 October 2021   | 640,195.03                                                          | 46,129.60                                                             | 74,063.50                                                    | 258,027.98                                                           |
| 11 October 2021        | 15 October 2021   | 346,731.87                                                          | 43,899.81                                                             | 57,369.78                                                    | 238,338.86                                                           |
| 18 October 2021        | 22 October 2021   | 370,897.57                                                          | 42,361.55                                                             | 46,843.64                                                    | 318,100.90                                                           |
| 25 October 2021        | 29 October 2021   | 358,024.75                                                          | 23,438.45                                                             | 36,287.99                                                    | 310,102.45                                                           |
| 01 November 2021       | 05 November 2021  | 274,857.85                                                          | 55,538.24                                                             | 47,662.44                                                    | 231,973.67                                                           |
| 08 November 2021       | 12 November 2021  | 201,539.44                                                          | 33,335.52                                                             | 34,286.02                                                    | 167,745.22                                                           |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 6,258.41                                                               | 28,496.48                                                    | 215,333.71                                                           | 7,903.19                                                               |
| 17 May 2021            | 21 May 2021       | 16,537.53                                                              | 29,009.73                                                    | 253,117.79                                                           | 7,211.53                                                               |
| 24 May 2021            | 28 May 2021       | 11,571.11                                                              | 31,618.52                                                    | 224,299.43                                                           | 9,664.83                                                               |
| 31 May 2021            | 04 June 2021      | 9,423.48                                                               | 28,845.88                                                    | 166,457.48                                                           | 8,773.34                                                               |
| 07 June 2021           | 11 June 2021      | 15,991.20                                                              | 25,041.00                                                    | 229,832.35                                                           | 17,122.96                                                              |
| 15 June 2021           | 18 June 2021      | 19,344.29                                                              | 26,175.18                                                    | 339,723.59                                                           | 25,072.26                                                              |
| 21 June 2021           | 25 June 2021      | 18,277.95                                                              | 22,920.25                                                    | 173,708.43                                                           | 15,283.31                                                              |
| 28 June 2021           | 02 July 2021      | 7,871.44                                                               | 19,784.89                                                    | 152,834.12                                                           | 7,372.78                                                               |
| 05 July 2021           | 09 July 2021      | 24,964.37                                                              | 24,848.57                                                    | 207,906.74                                                           | 9,024.70                                                               |
| 12 July 2021           | 16 July 2021      | 9,122.50                                                               | 18,794.90                                                    | 207,195.59                                                           | 7,296.37                                                               |
| 19 July 2021           | 23 July 2021      | 45,295.86                                                              | 21,765.36                                                    | 135,107.57                                                           | 11,891.11                                                              |
| 26 July 2021           | 30 July 2021      | 28,362.01                                                              | 18,772.63                                                    | 134,893.07                                                           | 12,630.48                                                              |
| 02 August 2021         | 06 August 2021    | 10,596.16                                                              | 23,507.47                                                    | 150,157.28                                                           | 15,872.67                                                              |
| 09 August 2021         | 13 August 2021    | 37,068.23                                                              | 22,271.04                                                    | 182,829.79                                                           | 19,118.54                                                              |
| 16 August 2021         | 20 August 2021    | 17,301.12                                                              | 30,508.22                                                    | 438,273.64                                                           | 40,349.95                                                              |
| 23 August 2021         | 27 August 2021    | 11,979.05                                                              | 34,695.98                                                    | 235,203.18                                                           | 20,518.97                                                              |
| 30 August 2021         | 03 September 2021 | 15,819.56                                                              | 31,407.17                                                    | 252,121.31                                                           | 14,824.36                                                              |
| 06 September 2021      | 10 September 2021 | 7,547.99                                                               | 26,111.89                                                    | 296,740.60                                                           | 19,226.65                                                              |
| 13 September 2021      | 17 September 2021 | 19,544.29                                                              | 24,546.36                                                    | 369,401.22                                                           | 40,800.70                                                              |
| 20 September 2021      | 24 September 2021 | 13,147.90                                                              | 28,699.50                                                    | 198,841.05                                                           | 20,521.68                                                              |
| 27 September 2021      | 30 September 2021 | 20,746.56                                                              | 29,317.29                                                    | 132,401.09                                                           | 23,456.06                                                              |
| 04 October 2021        | 08 October 2021   | 34,338.42                                                              | 33,831.83                                                    | 400,487.82                                                           | 38,814.59                                                              |
| 11 October 2021        | 15 October 2021   | 22,175.24                                                              | 24,013.55                                                    | 161,090.88                                                           | 25,095.75                                                              |
| 18 October 2021        | 22 October 2021   | 43,405.04                                                              | 32,176.05                                                    | 225,332.37                                                           | 34,178.85                                                              |
| 25 October 2021        | 29 October 2021   | 31,968.51                                                              | 28,468.75                                                    | 268,940.95                                                           | 28,980.44                                                              |
| 01 November 2021       | 05 November 2021  | 21,539.76                                                              | 37,413.63                                                    | 180,491.91                                                           | 20,824.29                                                              |
| 08 November 2021       | 12 November 2021  | 31,130.09                                                              | 29,005.72                                                    | 147,398.22                                                           | 31,142.13                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 10 May 2021            | 14 May 2021       | 13,643.15                                                     | 133,850.75                                                            | 5,800.16                                                                | 4,503.98                                                       |
| 17 May 2021            | 21 May 2021       | 10,099.39                                                     | 164,275.54                                                            | 5,006.56                                                                | 3,579.55                                                       |
| 24 May 2021            | 28 May 2021       | 7,774.67                                                      | 111,697.25                                                            | 2,665.47                                                                | 2,473.04                                                       |
| 31 May 2021            | 04 June 2021      | 6,320.94                                                      | 108,838.21                                                            | 3,636.12                                                                | 2,029.06                                                       |
| 07 June 2021           | 11 June 2021      | 5,786.60                                                      | 142,925.89                                                            | 6,441.57                                                                | 1,913.86                                                       |
| 15 June 2021           | 18 June 2021      | 7,503.23                                                      | 185,805.68                                                            | 9,385.99                                                                | 2,251.19                                                       |
| 21 June 2021           | 25 June 2021      | 7,135.85                                                      | 104,956.65                                                            | 7,924.77                                                                | 2,431.41                                                       |
| 28 June 2021           | 02 July 2021      | 5,513.64                                                      | 66,615.77                                                             | 5,102.93                                                                | 1,649.38                                                       |
| 05 July 2021           | 09 July 2021      | 8,344.65                                                      | 124,477.39                                                            | 5,626.56                                                                | 2,553.66                                                       |
| 12 July 2021           | 16 July 2021      | 7,607.62                                                      | 143,670.68                                                            | 6,622.68                                                                | 2,025.69                                                       |
| 19 July 2021           | 23 July 2021      | 6,987.18                                                      | 116,142.40                                                            | 8,941.40                                                                | 2,371.77                                                       |
| 26 July 2021           | 30 July 2021      | 5,021.84                                                      | 91,878.33                                                             | 9,595.42                                                                | 1,714.72                                                       |
| 02 August 2021         | 06 August 2021    | 6,551.42                                                      | 98,592.03                                                             | 9,469.21                                                                | 2,861.45                                                       |
| 09 August 2021         | 13 August 2021    | 5,062.97                                                      | 98,817.14                                                             | 8,184.53                                                                | 1,553.35                                                       |
| 16 August 2021         | 20 August 2021    | 10,375.18                                                     | 239,461.13                                                            | 11,422.59                                                               | 2,326.42                                                       |
| 23 August 2021         | 27 August 2021    | 14,714.55                                                     | 126,363.19                                                            | 15,532.40                                                               | 7,075.36                                                       |
| 30 August 2021         | 03 September 2021 | 8,902.56                                                      | 189,391.58                                                            | 16,413.19                                                               | 2,559.69                                                       |
| 06 September 2021      | 10 September 2021 | 11,890.43                                                     | 211,584.18                                                            | 15,044.46                                                               | 2,146.35                                                       |
| 13 September 2021      | 17 September 2021 | 10,830.94                                                     | 209,661.71                                                            | 16,238.85                                                               | 2,052.11                                                       |
| 20 September 2021      | 24 September 2021 | 5,906.37                                                      | 140,556.21                                                            | 16,436.90                                                               | 2,153.21                                                       |
| 27 September 2021      | 30 September 2021 | 6,038.80                                                      | 92,595.82                                                             | 18,122.14                                                               | 1,861.65                                                       |
| 04 October 2021        | 08 October 2021   | 13,139.18                                                     | 265,409.49                                                            | 28,024.46                                                               | 3,264.31                                                       |
| 11 October 2021        | 15 October 2021   | 7,794.01                                                      | 136,755.65                                                            | 15,265.44                                                               | 2,368.62                                                       |
| 18 October 2021        | 22 October 2021   | 11,715.99                                                     | 264,358.87                                                            | 17,723.44                                                               | 3,509.99                                                       |
| 25 October 2021        | 29 October 2021   | 9,867.52                                                      | 251,322.45                                                            | 19,371.36                                                               | 2,915.35                                                       |
| 01 November 2021       | 05 November 2021  | 11,029.33                                                     | 96,982.45                                                             | 10,886.27                                                               | 6,053.03                                                       |
| 08 November 2021       | 12 November 2021  | 13,494.75                                                     | 95,521.00                                                             | 15,935.84                                                               | 4,756.69                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 10 May 2021            | 14 May 2021       | 24,238.88                                                              | 1,036.98                                                                 | 1,124.01                                                       | 22,314.80                                                              |
| 17 May 2021            | 21 May 2021       | 52,973.29                                                              | 143.78                                                                   | 1,610.46                                                       | 18,005.69                                                              |
| 24 May 2021            | 28 May 2021       | 26,387.81                                                              | 498.78                                                                   | 481.84                                                         | 2,691.36                                                               |
| 31 May 2021            | 04 June 2021      | 23,466.56                                                              | 371.34                                                                   | 513.35                                                         | 1,337.19                                                               |
| 07 June 2021           | 11 June 2021      | 29,505.40                                                              | 355.07                                                                   | 595.83                                                         | 3,315.74                                                               |
| 15 June 2021           | 18 June 2021      | 33,667.82                                                              | 124.23                                                                   | 849.78                                                         | 11,810.93                                                              |
| 21 June 2021           | 25 June 2021      | 23,693.03                                                              | 229.93                                                                   | 563.79                                                         | 1,687.71                                                               |
| 28 June 2021           | 02 July 2021      | 15,043.42                                                              | 413.40                                                                   | 545.84                                                         | 1,702.80                                                               |
| 05 July 2021           | 09 July 2021      | 28,941.19                                                              | 1,174.20                                                                 | 1,193.32                                                       | 2,459.97                                                               |
| 12 July 2021           | 16 July 2021      | 24,755.55                                                              | 497.05                                                                   | 661.53                                                         | 5,491.19                                                               |
| 19 July 2021           | 23 July 2021      | 19,213.24                                                              | 1,824.20                                                                 | 724.26                                                         | 1,949.37                                                               |
| 26 July 2021           | 30 July 2021      | 12,639.00                                                              | 1,466.90                                                                 | 696.88                                                         | 2,194.85                                                               |
| 02 August 2021         | 06 August 2021    | 16,255.60                                                              | 1,344.01                                                                 | 647.61                                                         | 1,812.19                                                               |
| 09 August 2021         | 13 August 2021    | 15,952.58                                                              | 2,312.41                                                                 | 702.42                                                         | 4,612.50                                                               |
| 16 August 2021         | 20 August 2021    | 37,419.27                                                              | 1,739.86                                                                 | 925.85                                                         | 6,383.05                                                               |
| 23 August 2021         | 27 August 2021    | 25,449.89                                                              | 5,264.73                                                                 | 1,409.61                                                       | 7,907.67                                                               |
| 30 August 2021         | 03 September 2021 | 22,519.10                                                              | 3,304.04                                                                 | 1,008.76                                                       | 4,941.99                                                               |
| 06 September 2021      | 10 September 2021 | 21,253.99                                                              | 4,446.58                                                                 | 921.81                                                         | 3,036.18                                                               |
| 13 September 2021      | 17 September 2021 | 35,764.39                                                              | 4,170.62                                                                 | 1,229.19                                                       | 13,864.22                                                              |
| 20 September 2021      | 24 September 2021 | 17,772.37                                                              | 2,413.51                                                                 | 824.81                                                         | 10,645.07                                                              |
| 27 September 2021      | 30 September 2021 | 12,563.25                                                              | 5,750.04                                                                 | 276.75                                                         | 1,055.88                                                               |
| 04 October 2021        | 08 October 2021   | 40,772.41                                                              | 7,635.18                                                                 | 1,511.33                                                       | 9,334.41                                                               |
| 11 October 2021        | 15 October 2021   | 19,512.41                                                              | 3,775.58                                                                 | 470.38                                                         | 6,335.31                                                               |
| 18 October 2021        | 22 October 2021   | 22,475.58                                                              | 15,775.30                                                                | 763.99                                                         | 3,075.08                                                               |
| 25 October 2021        | 29 October 2021   | 24,092.71                                                              | 5,416.92                                                                 | 594.23                                                         | 5,537.61                                                               |
| 01 November 2021       | 05 November 2021  | 17,464.04                                                              | 3,593.79                                                                 | 1,229.01                                                       | 2,573.26                                                               |
| 08 November 2021       | 12 November 2021  | 17,781.06                                                              | 3,738.54                                                                 | 1,134.23                                                       | 3,847.39                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 214.53                                                                   | 1,488.92                                                    | 18,174.50                                                           | 882.98                                                                |
| 17 May 2021            | 21 May 2021       | 4.13                                                                     | 1,152.32                                                    | 43,209.00                                                           | 0.00                                                                  |
| 24 May 2021            | 28 May 2021       | 4.42                                                                     | 650.22                                                      | 4,156.51                                                            | 183.25                                                                |
| 31 May 2021            | 04 June 2021      | 4.32                                                                     | 810.38                                                      | 3,067.74                                                            | 228.26                                                                |
| 07 June 2021           | 11 June 2021      | 4.51                                                                     | 480.79                                                      | 5,077.11                                                            | 0.00                                                                  |
| 15 June 2021           | 18 June 2021      | 50.26                                                                    | 747.46                                                      | 13,251.33                                                           | 48.51                                                                 |
| 21 June 2021           | 25 June 2021      | 56.70                                                                    | 1,067.16                                                    | 5,741.41                                                            | 11.27                                                                 |
| 28 June 2021           | 02 July 2021      | 16.06                                                                    | 516.02                                                      | 3,346.48                                                            | 0.00                                                                  |
| 05 July 2021           | 09 July 2021      | 157.79                                                                   | 800.31                                                      | 5,831.14                                                            | 120.69                                                                |
| 12 July 2021           | 16 July 2021      | 38.35                                                                    | 584.28                                                      | 3,604.01                                                            | 40.48                                                                 |
| 19 July 2021           | 23 July 2021      | 188.88                                                                   | 740.36                                                      | 7,280.53                                                            | 298.26                                                                |
| 26 July 2021           | 30 July 2021      | 333.26                                                                   | 537.91                                                      | 3,736.14                                                            | 626.63                                                                |
| 02 August 2021         | 06 August 2021    | 25.30                                                                    | 693.47                                                      | 5,877.37                                                            | 181.30                                                                |
| 09 August 2021         | 13 August 2021    | 79.17                                                                    | 500.72                                                      | 5,391.72                                                            | 232.75                                                                |
| 16 August 2021         | 20 August 2021    | 206.15                                                                   | 824.12                                                      | 11,234.93                                                           | 406.07                                                                |
| 23 August 2021         | 27 August 2021    | 230.06                                                                   | 1,509.07                                                    | 4,573.62                                                            | 502.79                                                                |
| 30 August 2021         | 03 September 2021 | 85.25                                                                    | 797.04                                                      | 4,705.56                                                            | 71.53                                                                 |
| 06 September 2021      | 10 September 2021 | 81.95                                                                    | 800.13                                                      | 3,096.15                                                            | 517.73                                                                |
| 13 September 2021      | 17 September 2021 | 515.97                                                                   | 964.00                                                      | 17,991.82                                                           | 912.29                                                                |
| 20 September 2021      | 24 September 2021 | 441.95                                                                   | 734.42                                                      | 15,185.53                                                           | 834.53                                                                |
| 27 September 2021      | 30 September 2021 | 541.25                                                                   | 353.17                                                      | 2,562.67                                                            | 666.56                                                                |
| 04 October 2021        | 08 October 2021   | 329.66                                                                   | 1,513.94                                                    | 30,726.20                                                           | 1,493.82                                                              |
| 11 October 2021        | 15 October 2021   | 1,452.03                                                                 | 806.88                                                      | 6,374.91                                                            | 1,866.56                                                              |
| 18 October 2021        | 22 October 2021   | 3,721.15                                                                 | 973.76                                                      | 12,760.47                                                           | 1,762.90                                                              |
| 25 October 2021        | 29 October 2021   | 137.66                                                                   | 1,055.70                                                    | 22,511.94                                                           | 1,559.27                                                              |
| 01 November 2021       | 05 November 2021  | 254.26                                                                   | 1,891.33                                                    | 5,419.37                                                            | 889.96                                                                |
| 08 November 2021       | 12 November 2021  | 964.45                                                                   | 1,522.99                                                    | 4,543.83                                                            | 986.18                                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 10 May 2021            | 14 May 2021       | 20,203                         | 1,638                               | 17,880                                      | 685                                           |
| 17 May 2021            | 21 May 2021       | 19,575                         | 1,639                               | 17,116                                      | 821                                           |
| 24 May 2021            | 28 May 2021       | 16,311                         | 1,784                               | 13,900                                      | 627                                           |
| 31 May 2021            | 04 June 2021      | 13,607                         | 1,308                               | 11,614                                      | 685                                           |
| 07 June 2021           | 11 June 2021      | 17,251                         | 1,382                               | 14,975                                      | 895                                           |
| 15 June 2021           | 18 June 2021      | 20,561                         | 1,677                               | 17,623                                      | 1,261                                         |
| 21 June 2021           | 25 June 2021      | 18,079                         | 1,551                               | 15,384                                      | 1,144                                         |
| 28 June 2021           | 02 July 2021      | 12,830                         | 1,219                               | 10,660                                      | 952                                           |
| 05 July 2021           | 09 July 2021      | 17,126                         | 1,953                               | 14,078                                      | 1,095                                         |
| 12 July 2021           | 16 July 2021      | 15,520                         | 1,353                               | 13,138                                      | 1,030                                         |
| 19 July 2021           | 23 July 2021      | 17,745                         | 1,648                               | 14,953                                      | 1,145                                         |
| 26 July 2021           | 30 July 2021      | 17,289                         | 1,400                               | 14,732                                      | 1,158                                         |
| 02 August 2021         | 06 August 2021    | 21,521                         | 1,654                               | 18,478                                      | 1,389                                         |
| 09 August 2021         | 13 August 2021    | 24,968                         | 1,626                               | 20,637                                      | 2,705                                         |
| 16 August 2021         | 20 August 2021    | 45,678                         | 1,823                               | 40,308                                      | 3,547                                         |
| 23 August 2021         | 27 August 2021    | 24,765                         | 2,454                               | 20,035                                      | 2,277                                         |
| 30 August 2021         | 03 September 2021 | 29,416                         | 2,247                               | 25,160                                      | 2,009                                         |
| 06 September 2021      | 10 September 2021 | 35,699                         | 1,701                               | 32,219                                      | 1,779                                         |
| 13 September 2021      | 17 September 2021 | 34,534                         | 1,657                               | 29,494                                      | 3,383                                         |
| 20 September 2021      | 24 September 2021 | 22,844                         | 1,536                               | 19,233                                      | 2,076                                         |
| 27 September 2021      | 30 September 2021 | 15,560                         | 1,621                               | 12,067                                      | 1,872                                         |
| 04 October 2021        | 08 October 2021   | 50,678                         | 2,095                               | 41,903                                      | 6,680                                         |
| 11 October 2021        | 15 October 2021   | 24,165                         | 1,623                               | 20,558                                      | 1,985                                         |
| 18 October 2021        | 22 October 2021   | 35,415                         | 1,735                               | 30,652                                      | 3,029                                         |
| 25 October 2021        | 29 October 2021   | 33,558                         | 1,632                               | 27,787                                      | 4,140                                         |
| 01 November 2021       | 05 November 2021  | 18,626                         | 2,093                               | 14,607                                      | 1,926                                         |
| 08 November 2021       | 12 November 2021  | 17,656                         | 1,589                               | 13,835                                      | 2,232                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 10 May 2021            | 14 May 2021       | 230                                                        | 10,326                                                             | 481                                                                  | 1,409                                                          |
| 17 May 2021            | 21 May 2021       | 252                                                        | 11,036                                                             | 646                                                                  | 1,387                                                          |
| 24 May 2021            | 28 May 2021       | 188                                                        | 9,864                                                              | 455                                                                  | 1,597                                                          |
| 31 May 2021            | 04 June 2021      | 170                                                        | 7,725                                                              | 529                                                                  | 1,139                                                          |
| 07 June 2021           | 11 June 2021      | 72                                                         | 10,757                                                             | 674                                                                  | 1,310                                                          |
| 15 June 2021           | 18 June 2021      | 144                                                        | 13,326                                                             | 929                                                                  | 1,533                                                          |
| 21 June 2021           | 25 June 2021      | 222                                                        | 10,691                                                             | 959                                                                  | 1,329                                                          |
| 28 June 2021           | 02 July 2021      | 121                                                        | 7,267                                                              | 776                                                                  | 1,098                                                          |
| 05 July 2021           | 09 July 2021      | 189                                                        | 9,200                                                              | 827                                                                  | 1,764                                                          |
| 12 July 2021           | 16 July 2021      | 209                                                        | 9,175                                                              | 796                                                                  | 1,144                                                          |
| 19 July 2021           | 23 July 2021      | 130                                                        | 9,544                                                              | 873                                                                  | 1,518                                                          |
| 26 July 2021           | 30 July 2021      | 64                                                         | 9,854                                                              | 1,002                                                                | 1,336                                                          |
| 02 August 2021         | 06 August 2021    | 276                                                        | 11,971                                                             | 1,041                                                                | 1,378                                                          |
| 09 August 2021         | 13 August 2021    | 324                                                        | 15,557                                                             | 2,354                                                                | 1,303                                                          |
| 16 August 2021         | 20 August 2021    | 512                                                        | 36,204                                                             | 3,277                                                                | 1,312                                                          |
| 23 August 2021         | 27 August 2021    | 339                                                        | 14,562                                                             | 1,979                                                                | 2,115                                                          |
| 30 August 2021         | 03 September 2021 | 163                                                        | 16,780                                                             | 1,588                                                                | 2,084                                                          |
| 06 September 2021      | 10 September 2021 | 200                                                        | 23,732                                                             | 1,456                                                                | 1,501                                                          |
| 13 September 2021      | 17 September 2021 | 163                                                        | 22,424                                                             | 3,093                                                                | 1,494                                                          |
| 20 September 2021      | 24 September 2021 | 102                                                        | 14,898                                                             | 1,779                                                                | 1,434                                                          |
| 27 September 2021      | 30 September 2021 | 144                                                        | 8,395                                                              | 1,493                                                                | 1,477                                                          |
| 04 October 2021        | 08 October 2021   | 95                                                         | 32,549                                                             | 6,089                                                                | 2,000                                                          |
| 11 October 2021        | 15 October 2021   | 209                                                        | 16,373                                                             | 1,608                                                                | 1,414                                                          |
| 18 October 2021        | 22 October 2021   | 240                                                        | 23,277                                                             | 2,416                                                                | 1,495                                                          |
| 25 October 2021        | 29 October 2021   | 138                                                        | 16,854                                                             | 3,628                                                                | 1,495                                                          |
| 01 November 2021       | 05 November 2021  | 111                                                        | 9,635                                                              | 1,572                                                                | 1,982                                                          |
| 08 November 2021       | 12 November 2021  | 149                                                        | 9,389                                                              | 1,790                                                                | 1,440                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 10 May 2021            | 14 May 2021       | 7,555                                                                  | 204                                                                      | 427                                       | 4,407                                             |
| 17 May 2021            | 21 May 2021       | 6,081                                                                  | 175                                                                      | 484                                       | 7,584                                             |
| 24 May 2021            | 28 May 2021       | 4,036                                                                  | 172                                                                      | 416                                       | 1,940                                             |
| 31 May 2021            | 04 June 2021      | 3,889                                                                  | 156                                                                      | 289                                       | 1,037                                             |
| 07 June 2021           | 11 June 2021      | 4,218                                                                  | 221                                                                      | 350                                       | 1,690                                             |
| 15 June 2021           | 18 June 2021      | 4,298                                                                  | 332                                                                      | 448                                       | 1,861                                             |
| 21 June 2021           | 25 June 2021      | 4,694                                                                  | 185                                                                      | 361                                       | 2,433                                             |
| 28 June 2021           | 02 July 2021      | 3,393                                                                  | 176                                                                      | 319                                       | 1,270                                             |
| 05 July 2021           | 09 July 2021      | 4,878                                                                  | 268                                                                      | 586                                       | 2,102                                             |
| 12 July 2021           | 16 July 2021      | 3,963                                                                  | 234                                                                      | 291                                       | 1,846                                             |
| 19 July 2021           | 23 July 2021      | 5,410                                                                  | 272                                                                      | 407                                       | 2,562                                             |
| 26 July 2021           | 30 July 2021      | 4,878                                                                  | 156                                                                      | 355                                       | 1,523                                             |
| 02 August 2021         | 06 August 2021    | 6,507                                                                  | 348                                                                      | 355                                       | 5,410                                             |
| 09 August 2021         | 13 August 2021    | 5,080                                                                  | 352                                                                      | 316                                       | 2,183                                             |
| 16 August 2021         | 20 August 2021    | 4,104                                                                  | 270                                                                      | 406                                       | 4,518                                             |
| 23 August 2021         | 27 August 2021    | 5,473                                                                  | 298                                                                      | 569                                       | 2,738                                             |
| 30 August 2021         | 03 September 2021 | 8,380                                                                  | 421                                                                      | 486                                       | 1,893                                             |
| 06 September 2021      | 10 September 2021 | 8,488                                                                  | 323                                                                      | 365                                       | 3,313                                             |
| 13 September 2021      | 17 September 2021 | 7,071                                                                  | 290                                                                      | 445                                       | 4,345                                             |
| 20 September 2021      | 24 September 2021 | 4,335                                                                  | 297                                                                      | 379                                       | 3,461                                             |
| 27 September 2021      | 30 September 2021 | 3,672                                                                  | 380                                                                      | 419                                       | 3,305                                             |
| 04 October 2021        | 08 October 2021   | 9,355                                                                  | 591                                                                      | 464                                       | 4,578                                             |
| 11 October 2021        | 15 October 2021   | 4,185                                                                  | 377                                                                      | 415                                       | 2,175                                             |
| 18 October 2021        | 22 October 2021   | 7,375                                                                  | 613                                                                      | 360                                       | 4,556                                             |
| 25 October 2021        | 29 October 2021   | 10,933                                                                 | 512                                                                      | 459                                       | 3,335                                             |
| 01 November 2021       | 05 November 2021  | 4,973                                                                  | 354                                                                      | 621                                       | 2,178                                             |
| 08 November 2021       | 12 November 2021  | 4,446                                                                  | 443                                                                      | 449                                       | 1,758                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 10 May 2021            | 14 May 2021       | 95                                                     | 0                                         | 2,430                                             | 0                                                      |
| 17 May 2021            | 21 May 2021       | 55                                                     | 0                                         | 2,005                                             | 0                                                      |
| 24 May 2021            | 28 May 2021       | 89                                                     | 0                                         | 2,571                                             | 0                                                      |
| 31 May 2021            | 04 June 2021      | 25                                                     | 0                                         | 2,127                                             | 0                                                      |
| 07 June 2021           | 11 June 2021      | 83                                                     | 0                                         | 4,176                                             | 0                                                      |
| 15 June 2021           | 18 June 2021      | 128                                                    | 0                                         | 2,074                                             | 0                                                      |
| 21 June 2021           | 25 June 2021      | 70                                                     | 0                                         | 1,978                                             | 0                                                      |
| 28 June 2021           | 02 July 2021      | 56                                                     | 0                                         | 1,938                                             | 0                                                      |
| 05 July 2021           | 09 July 2021      | 123                                                    | 0                                         | 2,915                                             | 0                                                      |
| 12 July 2021           | 16 July 2021      | 118                                                    | 0                                         | 2,949                                             | 0                                                      |
| 19 July 2021           | 23 July 2021      | 151                                                    | 0                                         | 2,527                                             | 0                                                      |
| 26 July 2021           | 30 July 2021      | 147                                                    | 0                                         | 3,485                                             | 0                                                      |
| 02 August 2021         | 06 August 2021    | 148                                                    | 0                                         | 2,815                                             | 0                                                      |
| 09 August 2021         | 13 August 2021    | 168                                                    | 0                                         | 2,739                                             | 2                                                      |
| 16 August 2021         | 20 August 2021    | 170                                                    | 0                                         | 3,607                                             | 5                                                      |
| 23 August 2021         | 27 August 2021    | 199                                                    | 0                                         | 1,607                                             | 1                                                      |
| 30 August 2021         | 03 September 2021 | 113                                                    | 0                                         | 3,804                                             | 4                                                      |
| 06 September 2021      | 10 September 2021 | 193                                                    | 0                                         | 5,104                                             | 5                                                      |
| 13 September 2021      | 17 September 2021 | 274                                                    | 0                                         | 2,895                                             | 12                                                     |
| 20 September 2021      | 24 September 2021 | 273                                                    | 0                                         | 1,575                                             | 5                                                      |
| 27 September 2021      | 30 September 2021 | 314                                                    | 0                                         | 2,180                                             | 4                                                      |
| 04 October 2021        | 08 October 2021   | 457                                                    | 0                                         | 562                                               | 0                                                      |
| 11 October 2021        | 15 October 2021   | 283                                                    | 0                                         | 3,151                                             | 8                                                      |
| 18 October 2021        | 22 October 2021   | 435                                                    | 0                                         | 3,366                                             | 20                                                     |
| 25 October 2021        | 29 October 2021   | 481                                                    | 0                                         | 2,634                                             | 10                                                     |
| 01 November 2021       | 05 November 2021  | 346                                                    | 0                                         | 3,262                                             | 5                                                      |
| 08 November 2021       | 12 November 2021  | 473                                                    | 0                                         | 3,038                                             | 15                                                     |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 10 May 2021            | 14 May 2021       | 174                                       | 199                                               | 11                                                     | 37                                        |
| 17 May 2021            | 21 May 2021       | 176                                       | 189                                               | 12                                                     | 47                                        |
| 24 May 2021            | 28 May 2021       | 228                                       | 155                                               | 1                                                      | 36                                        |
| 31 May 2021            | 04 June 2021      | 156                                       | 107                                               | 0                                                      | 54                                        |
| 07 June 2021           | 11 June 2021      | 173                                       | 170                                               | 1                                                      | 54                                        |
| 15 June 2021           | 18 June 2021      | 199                                       | 188                                               | 9                                                      | 36                                        |
| 21 June 2021           | 25 June 2021      | 187                                       | 167                                               | 0                                                      | 47                                        |
| 28 June 2021           | 02 July 2021      | 147                                       | 131                                               | 0                                                      | 36                                        |
| 05 July 2021           | 09 July 2021      | 211                                       | 206                                               | 2                                                      | 75                                        |
| 12 July 2021           | 16 July 2021      | 139                                       | 132                                               | 2                                                      | 36                                        |
| 19 July 2021           | 23 July 2021      | 209                                       | 216                                               | 2                                                      | 36                                        |
| 26 July 2021           | 30 July 2021      | 186                                       | 175                                               | 0                                                      | 54                                        |
| 02 August 2021         | 06 August 2021    | 197                                       | 154                                               | 1                                                      | 36                                        |
| 09 August 2021         | 13 August 2021    | 179                                       | 160                                               | 1                                                      | 35                                        |
| 16 August 2021         | 20 August 2021    | 180                                       | 237                                               | 1                                                      | 38                                        |
| 23 August 2021         | 27 August 2021    | 278                                       | 221                                               | 0                                                      | 54                                        |
| 30 August 2021         | 03 September 2021 | 295                                       | 213                                               | 2                                                      | 55                                        |
| 06 September 2021      | 10 September 2021 | 182                                       | 243                                               | 19                                                     | 42                                        |
| 13 September 2021      | 17 September 2021 | 176                                       | 339                                               | 1                                                      | 73                                        |
| 20 September 2021      | 24 September 2021 | 179                                       | 199                                               | 3                                                      | 56                                        |
| 27 September 2021      | 30 September 2021 | 178                                       | 202                                               | 0                                                      | 18                                        |
| 04 October 2021        | 08 October 2021   | 252                                       | 226                                               | 1                                                      | 54                                        |
| 11 October 2021        | 15 October 2021   | 143                                       | 371                                               | 0                                                      | 36                                        |
| 18 October 2021        | 22 October 2021   | 185                                       | 531                                               | 200                                                    | 54                                        |
| 25 October 2021        | 29 October 2021   | 179                                       | 342                                               | 4                                                      | 36                                        |
| 01 November 2021       | 05 November 2021  | 221                                       | 340                                               | 3                                                      | 71                                        |
| 08 November 2021       | 12 November 2021  | 180                                       | 211                                               | 4                                                      | 36                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 10 May 2021            | 14 May 2021       | 20                                                | 2                                                      | 89                                        | 201                                               |
| 17 May 2021            | 21 May 2021       | 29                                                | 10                                                     | 97                                        | 158                                               |
| 24 May 2021            | 28 May 2021       | 19                                                | 3                                                      | 115                                       | 210                                               |
| 31 May 2021            | 04 June 2021      | 31                                                | 1                                                      | 76                                        | 118                                               |
| 07 June 2021           | 11 June 2021      | 29                                                | 6                                                      | 92                                        | 224                                               |
| 15 June 2021           | 18 June 2021      | 27                                                | 18                                                     | 92                                        | 736                                               |
| 21 June 2021           | 25 June 2021      | 33                                                | 27                                                     | 79                                        | 201                                               |
| 28 June 2021           | 02 July 2021      | 51                                                | 1                                                      | 73                                        | 180                                               |
| 05 July 2021           | 09 July 2021      | 39                                                | 17                                                     | 82                                        | 166                                               |
| 12 July 2021           | 16 July 2021      | 24                                                | 11                                                     | 59                                        | 790                                               |
| 19 July 2021           | 23 July 2021      | 38                                                | 20                                                     | 101                                       | 123                                               |
| 26 July 2021           | 30 July 2021      | 36                                                | 0                                                      | 117                                       | 351                                               |
| 02 August 2021         | 06 August 2021    | 24                                                | 12                                                     | 96                                        | 593                                               |
| 09 August 2021         | 13 August 2021    | 32                                                | 0                                                      | 69                                        | 580                                               |
| 16 August 2021         | 20 August 2021    | 24                                                | 15                                                     | 75                                        | 526                                               |
| 23 August 2021         | 27 August 2021    | 36                                                | 2                                                      | 380                                       | 2,849                                             |
| 30 August 2021         | 03 September 2021 | 39                                                | 3                                                      | 142                                       | 603                                               |
| 06 September 2021      | 10 September 2021 | 33                                                | 2                                                      | 112                                       | 195                                               |
| 13 September 2021      | 17 September 2021 | 41                                                | 62                                                     | 116                                       | 449                                               |
| 20 September 2021      | 24 September 2021 | 152                                               | 18                                                     | 107                                       | 362                                               |
| 27 September 2021      | 30 September 2021 | 15                                                | 15                                                     | 101                                       | 113                                               |
| 04 October 2021        | 08 October 2021   | 71                                                | 18                                                     | 104                                       | 2,357                                             |
| 11 October 2021        | 15 October 2021   | 40                                                | 7                                                      | 90                                        | 671                                               |
| 18 October 2021        | 22 October 2021   | 38                                                | 54                                                     | 72                                        | 114                                               |
| 25 October 2021        | 29 October 2021   | 30                                                | 14                                                     | 90                                        | 296                                               |
| 01 November 2021       | 05 November 2021  | 37                                                | 19                                                     | 90                                        | 71                                                |
| 08 November 2021       | 12 November 2021  | 18                                                | 28                                                     | 71                                        | 483                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 10 May 2021            | 14 May 2021       | 6                                                      | 73                                        | 2,043                                             | 4                                                      |
| 17 May 2021            | 21 May 2021       | 10                                                     | 120                                       | 1,579                                             | 0                                                      |
| 24 May 2021            | 28 May 2021       | 4                                                      | 143                                       | 1,707                                             | 0                                                      |
| 31 May 2021            | 04 June 2021      | 12                                                     | 102                                       | 1,690                                             | 0                                                      |
| 07 June 2021           | 11 June 2021      | 9                                                      | 74                                        | 2,210                                             | 0                                                      |
| 15 June 2021           | 18 June 2021      | 13                                                     | 142                                       | 1,936                                             | 0                                                      |
| 21 June 2021           | 25 June 2021      | 6                                                      | 201                                       | 2,542                                             | 0                                                      |
| 28 June 2021           | 02 July 2021      | 12                                                     | 82                                        | 1,322                                             | 0                                                      |
| 05 July 2021           | 09 July 2021      | 18                                                     | 108                                       | 1,835                                             | 0                                                      |
| 12 July 2021           | 16 July 2021      | 30                                                     | 159                                       | 1,449                                             | 2                                                      |
| 19 July 2021           | 23 July 2021      | 20                                                     | 80                                        | 1,810                                             | 0                                                      |
| 26 July 2021           | 30 July 2021      | 39                                                     | 85                                        | 1,882                                             | 0                                                      |
| 02 August 2021         | 06 August 2021    | 13                                                     | 63                                        | 1,910                                             | 0                                                      |
| 09 August 2021         | 13 August 2021    | 11                                                     | 191                                       | 3,139                                             | 0                                                      |
| 16 August 2021         | 20 August 2021    | 18                                                     | 129                                       | 3,877                                             | 0                                                      |
| 23 August 2021         | 27 August 2021    | 22                                                     | 160                                       | 2,458                                             | 0                                                      |
| 30 August 2021         | 03 September 2021 | 29                                                     | 102                                       | 3,515                                             | 0                                                      |
| 06 September 2021      | 10 September 2021 | 44                                                     | 72                                        | 5,062                                             | 0                                                      |
| 13 September 2021      | 17 September 2021 | 72                                                     | 83                                        | 3,304                                             | 0                                                      |
| 20 September 2021      | 24 September 2021 | 41                                                     | 86                                        | 2,143                                             | 1                                                      |
| 27 September 2021      | 30 September 2021 | 99                                                     | 160                                       | 2,232                                             | 0                                                      |
| 04 October 2021        | 08 October 2021   | 94                                                     | 131                                       | 4,577                                             | 0                                                      |
| 11 October 2021        | 15 October 2021   | 95                                                     | 90                                        | 2,967                                             | 0                                                      |
| 18 October 2021        | 22 October 2021   | 83                                                     | 137                                       | 4,268                                             | 0                                                      |
| 25 October 2021        | 29 October 2021   | 49                                                     | 69                                        | 2,776                                             | 0                                                      |
| 01 November 2021       | 05 November 2021  | 52                                                     | 95                                        | 1,863                                             | 0                                                      |
| 08 November 2021       | 12 November 2021  | 57                                                     | 93                                        | 1,792                                             | 17                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 10 May 2021            | 14 May 2021       | 838                                          | 8,582                                                   | 568                                                       | 153                                              |
| 17 May 2021            | 21 May 2021       | 715                                          | 5,573                                                   | 734                                                       | 162                                              |
| 24 May 2021            | 28 May 2021       | 847                                          | 7,299                                                   | 530                                                       | 208                                              |
| 31 May 2021            | 04 June 2021      | 632                                          | 6,506                                                   | 648                                                       | 152                                              |
| 07 June 2021           | 11 June 2021      | 639                                          | 6,477                                                   | 796                                                       | 158                                              |
| 15 June 2021           | 18 June 2021      | 760                                          | 10,802                                                  | 1,094                                                     | 181                                              |
| 21 June 2021           | 25 June 2021      | 676                                          | 8,031                                                   | 1,041                                                     | 167                                              |
| 28 June 2021           | 02 July 2021      | 562                                          | 5,770                                                   | 883                                                       | 135                                              |
| 05 July 2021           | 09 July 2021      | 892                                          | 6,816                                                   | 935                                                       | 233                                              |
| 12 July 2021           | 16 July 2021      | 669                                          | 5,948                                                   | 867                                                       | 149                                              |
| 19 July 2021           | 23 July 2021      | 815                                          | 7,679                                                   | 952                                                       | 168                                              |
| 26 July 2021           | 30 July 2021      | 604                                          | 7,281                                                   | 972                                                       | 161                                              |
| 02 August 2021         | 06 August 2021    | 908                                          | 7,574                                                   | 1,215                                                     | 297                                              |
| 09 August 2021         | 13 August 2021    | 837                                          | 11,804                                                  | 2,523                                                     | 306                                              |
| 16 August 2021         | 20 August 2021    | 996                                          | 27,520                                                  | 3,339                                                     | 217                                              |
| 23 August 2021         | 27 August 2021    | 1,013                                        | 10,128                                                  | 2,053                                                     | 274                                              |
| 30 August 2021         | 03 September 2021 | 1,167                                        | 15,094                                                  | 1,859                                                     | 279                                              |
| 06 September 2021      | 10 September 2021 | 929                                          | 18,269                                                  | 1,517                                                     | 215                                              |
| 13 September 2021      | 17 September 2021 | 764                                          | 18,122                                                  | 2,962                                                     | 165                                              |
| 20 September 2021      | 24 September 2021 | 730                                          | 11,343                                                  | 1,736                                                     | 174                                              |
| 27 September 2021      | 30 September 2021 | 745                                          | 4,022                                                   | 1,441                                                     | 157                                              |
| 04 October 2021        | 08 October 2021   | 1,091                                        | 29,533                                                  | 6,111                                                     | 221                                              |
| 11 October 2021        | 15 October 2021   | 850                                          | 11,183                                                  | 1,592                                                     | 201                                              |
| 18 October 2021        | 22 October 2021   | 927                                          | 17,781                                                  | 2,238                                                     | 185                                              |
| 25 October 2021        | 29 October 2021   | 800                                          | 18,375                                                  | 3,582                                                     | 157                                              |
| 01 November 2021       | 05 November 2021  | 996                                          | 6,857                                                   | 1,501                                                     | 201                                              |
| 08 November 2021       | 12 November 2021  | 760                                          | 6,536                                                   | 1,638                                                     | 149                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 10 May 2021            | 14 May 2021       | 2,159                                                       | 86                                                            | 165                                               | 1,593                                                        |
| 17 May 2021            | 21 May 2021       | 1,720                                                       | 129                                                           | 165                                               | 1,294                                                        |
| 24 May 2021            | 28 May 2021       | 1,882                                                       | 107                                                           | 207                                               | 1,397                                                        |
| 31 May 2021            | 04 June 2021      | 1,542                                                       | 146                                                           | 152                                               | 1,518                                                        |
| 07 June 2021           | 11 June 2021      | 1,512                                                       | 107                                                           | 146                                               | 1,544                                                        |
| 15 June 2021           | 18 June 2021      | 1,635                                                       | 248                                                           | 178                                               | 2,238                                                        |
| 21 June 2021           | 25 June 2021      | 2,475                                                       | 160                                                           | 163                                               | 1,644                                                        |
| 28 June 2021           | 02 July 2021      | 1,386                                                       | 131                                                           | 124                                               | 1,055                                                        |
| 05 July 2021           | 09 July 2021      | 1,437                                                       | 218                                                           | 200                                               | 1,795                                                        |
| 12 July 2021           | 16 July 2021      | 1,257                                                       | 200                                                           | 150                                               | 1,433                                                        |
| 19 July 2021           | 23 July 2021      | 1,227                                                       | 142                                                           | 178                                               | 1,497                                                        |
| 26 July 2021           | 30 July 2021      | 1,275                                                       | 141                                                           | 159                                               | 1,788                                                        |
| 02 August 2021         | 06 August 2021    | 3,760                                                       | 280                                                           | 186                                               | 2,137                                                        |
| 09 August 2021         | 13 August 2021    | 7,147                                                       | 1,458                                                         | 174                                               | 2,218                                                        |
| 16 August 2021         | 20 August 2021    | 5,737                                                       | 514                                                           | 241                                               | 4,503                                                        |
| 23 August 2021         | 27 August 2021    | 4,497                                                       | 741                                                           | 274                                               | 1,908                                                        |
| 30 August 2021         | 03 September 2021 | 3,713                                                       | 212                                                           | 277                                               | 2,816                                                        |
| 06 September 2021      | 10 September 2021 | 4,777                                                       | 135                                                           | 202                                               | 4,779                                                        |
| 13 September 2021      | 17 September 2021 | 5,330                                                       | 384                                                           | 189                                               | 3,588                                                        |
| 20 September 2021      | 24 September 2021 | 2,574                                                       | 278                                                           | 169                                               | 2,247                                                        |
| 27 September 2021      | 30 September 2021 | 1,159                                                       | 175                                                           | 174                                               | 1,523                                                        |
| 04 October 2021        | 08 October 2021   | 7,197                                                       | 703                                                           | 247                                               | 4,331                                                        |
| 11 October 2021        | 15 October 2021   | 2,857                                                       | 194                                                           | 218                                               | 4,099                                                        |
| 18 October 2021        | 22 October 2021   | 5,156                                                       | 237                                                           | 176                                               | 3,991                                                        |
| 25 October 2021        | 29 October 2021   | 4,240                                                       | 446                                                           | 152                                               | 3,434                                                        |
| 01 November 2021       | 05 November 2021  | 1,307                                                       | 165                                                           | 193                                               | 2,428                                                        |
| 08 November 2021       | 12 November 2021  | 1,402                                                       | 141                                                           | 146                                               | 2,101                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 10 May 2021            | 14 May 2021       | 72                                                             | 347                                               | 5,025                                                        | 306                                                            |
| 17 May 2021            | 21 May 2021       | 69                                                             | 388                                               | 4,560                                                        | 382                                                            |
| 24 May 2021            | 28 May 2021       | 81                                                             | 428                                               | 4,677                                                        | 275                                                            |
| 31 May 2021            | 04 June 2021      | 91                                                             | 335                                               | 3,376                                                        | 235                                                            |
| 07 June 2021           | 11 June 2021      | 142                                                            | 313                                               | 4,636                                                        | 372                                                            |
| 15 June 2021           | 18 June 2021      | 230                                                            | 402                                               | 5,428                                                        | 424                                                            |
| 21 June 2021           | 25 June 2021      | 245                                                            | 407                                               | 4,152                                                        | 436                                                            |
| 28 June 2021           | 02 July 2021      | 123                                                            | 298                                               | 3,507                                                        | 390                                                            |
| 05 July 2021           | 09 July 2021      | 164                                                            | 461                                               | 4,020                                                        | 389                                                            |
| 12 July 2021           | 16 July 2021      | 187                                                            | 305                                               | 4,022                                                        | 341                                                            |
| 19 July 2021           | 23 July 2021      | 170                                                            | 381                                               | 3,769                                                        | 400                                                            |
| 26 July 2021           | 30 July 2021      | 137                                                            | 299                                               | 4,172                                                        | 368                                                            |
| 02 August 2021         | 06 August 2021    | 204                                                            | 354                                               | 4,984                                                        | 373                                                            |
| 09 August 2021         | 13 August 2021    | 215                                                            | 390                                               | 5,108                                                        | 568                                                            |
| 16 August 2021         | 20 August 2021    | 317                                                            | 462                                               | 15,716                                                       | 2,090                                                          |
| 23 August 2021         | 27 August 2021    | 147                                                            | 558                                               | 5,893                                                        | 561                                                            |
| 30 August 2021         | 03 September 2021 | 251                                                            | 500                                               | 7,827                                                        | 671                                                            |
| 06 September 2021      | 10 September 2021 | 189                                                            | 387                                               | 10,461                                                       | 529                                                            |
| 13 September 2021      | 17 September 2021 | 456                                                            | 354                                               | 9,248                                                        | 1,680                                                          |
| 20 September 2021      | 24 September 2021 | 186                                                            | 351                                               | 6,988                                                        | 912                                                            |
| 27 September 2021      | 30 September 2021 | 175                                                            | 395                                               | 3,494                                                        | 499                                                            |
| 04 October 2021        | 08 October 2021   | 886                                                            | 464                                               | 15,780                                                       | 3,538                                                          |
| 11 October 2021        | 15 October 2021   | 382                                                            | 346                                               | 4,295                                                        | 572                                                            |
| 18 October 2021        | 22 October 2021   | 567                                                            | 426                                               | 7,314                                                        | 877                                                            |
| 25 October 2021        | 29 October 2021   | 711                                                            | 394                                               | 8,536                                                        | 1,642                                                          |
| 01 November 2021       | 05 November 2021  | 324                                                            | 499                                               | 4,361                                                        | 674                                                            |
| 08 November 2021       | 12 November 2021  | 398                                                            | 374                                               | 3,804                                                        | 738                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 10 May 2021            | 14 May 2021       | 419                                                | 5,823                                                         | 186                                                             | 170                                                    |
| 17 May 2021            | 21 May 2021       | 362                                                | 5,571                                                         | 232                                                             | 165                                                    |
| 24 May 2021            | 28 May 2021       | 356                                                | 4,100                                                         | 148                                                             | 182                                                    |
| 31 May 2021            | 04 June 2021      | 241                                                | 3,881                                                         | 194                                                             | 114                                                    |
| 07 June 2021           | 11 June 2021      | 282                                                | 5,338                                                         | 255                                                             | 137                                                    |
| 15 June 2021           | 18 June 2021      | 363                                                | 5,793                                                         | 333                                                             | 166                                                    |
| 21 June 2021           | 25 June 2021      | 326                                                | 5,299                                                         | 271                                                             | 153                                                    |
| 28 June 2021           | 02 July 2021      | 264                                                | 3,346                                                         | 279                                                             | 123                                                    |
| 05 July 2021           | 09 July 2021      | 443                                                | 4,739                                                         | 265                                                             | 188                                                    |
| 12 July 2021           | 16 July 2021      | 327                                                | 4,691                                                         | 226                                                             | 132                                                    |
| 19 July 2021           | 23 July 2021      | 363                                                | 6,339                                                         | 317                                                             | 174                                                    |
| 26 July 2021           | 30 July 2021      | 299                                                | 6,005                                                         | 373                                                             | 139                                                    |
| 02 August 2021         | 06 August 2021    | 327                                                | 5,539                                                         | 415                                                             | 157                                                    |
| 09 August 2021         | 13 August 2021    | 309                                                | 4,682                                                         | 312                                                             | 129                                                    |
| 16 August 2021         | 20 August 2021    | 393                                                | 11,225                                                        | 446                                                             | 148                                                    |
| 23 August 2021         | 27 August 2021    | 527                                                | 5,227                                                         | 479                                                             | 278                                                    |
| 30 August 2021         | 03 September 2021 | 469                                                | 8,739                                                         | 518                                                             | 210                                                    |
| 06 September 2021      | 10 September 2021 | 388                                                | 10,511                                                        | 583                                                             | 149                                                    |
| 13 September 2021      | 17 September 2021 | 401                                                | 8,883                                                         | 618                                                             | 157                                                    |
| 20 September 2021      | 24 September 2021 | 307                                                | 5,457                                                         | 493                                                             | 151                                                    |
| 27 September 2021      | 30 September 2021 | 349                                                | 4,524                                                         | 656                                                             | 161                                                    |
| 04 October 2021        | 08 October 2021   | 463                                                | 10,914                                                        | 1,085                                                           | 195                                                    |
| 11 October 2021        | 15 October 2021   | 346                                                | 7,364                                                         | 529                                                             | 151                                                    |
| 18 October 2021        | 22 October 2021   | 401                                                | 11,418                                                        | 838                                                             | 169                                                    |
| 25 October 2021        | 29 October 2021   | 364                                                | 9,198                                                         | 959                                                             | 157                                                    |
| 01 November 2021       | 05 November 2021  | 431                                                | 4,751                                                         | 558                                                             | 221                                                    |
| 08 November 2021       | 12 November 2021  | 370                                                | 4,626                                                         | 700                                                             | 165                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 10 May 2021            | 14 May 2021       | 1,016                                                          | 8                                                                | 115                                                    | 1,196                                                          |
| 17 May 2021            | 21 May 2021       | 1,432                                                          | 7                                                                | 130                                                    | 678                                                            |
| 24 May 2021            | 28 May 2021       | 1,058                                                          | 11                                                               | 112                                                    | 271                                                            |
| 31 May 2021            | 04 June 2021      | 821                                                            | 12                                                               | 85                                                     | 133                                                            |
| 07 June 2021           | 11 June 2021      | 1,241                                                          | 16                                                               | 102                                                    | 205                                                            |
| 15 June 2021           | 18 June 2021      | 1,312                                                          | 10                                                               | 118                                                    | 466                                                            |
| 21 June 2021           | 25 June 2021      | 989                                                            | 21                                                               | 95                                                     | 190                                                            |
| 28 June 2021           | 02 July 2021      | 755                                                            | 28                                                               | 80                                                     | 162                                                            |
| 05 July 2021           | 09 July 2021      | 1,170                                                          | 40                                                               | 133                                                    | 204                                                            |
| 12 July 2021           | 16 July 2021      | 943                                                            | 67                                                               | 86                                                     | 258                                                            |
| 19 July 2021           | 23 July 2021      | 1,274                                                          | 86                                                               | 111                                                    | 207                                                            |
| 26 July 2021           | 30 July 2021      | 759                                                            | 84                                                               | 98                                                     | 220                                                            |
| 02 August 2021         | 06 August 2021    | 989                                                            | 93                                                               | 97                                                     | 236                                                            |
| 09 August 2021         | 13 August 2021    | 771                                                            | 134                                                              | 94                                                     | 203                                                            |
| 16 August 2021         | 20 August 2021    | 1,725                                                          | 133                                                              | 107                                                    | 407                                                            |
| 23 August 2021         | 27 August 2021    | 1,473                                                          | 292                                                              | 160                                                    | 468                                                            |
| 30 August 2021         | 03 September 2021 | 1,152                                                          | 333                                                              | 149                                                    | 337                                                            |
| 06 September 2021      | 10 September 2021 | 972                                                            | 287                                                              | 106                                                    | 239                                                            |
| 13 September 2021      | 17 September 2021 | 1,222                                                          | 157                                                              | 122                                                    | 438                                                            |
| 20 September 2021      | 24 September 2021 | 876                                                            | 117                                                              | 107                                                    | 299                                                            |
| 27 September 2021      | 30 September 2021 | 738                                                            | 273                                                              | 111                                                    | 146                                                            |
| 04 October 2021        | 08 October 2021   | 1,747                                                          | 346                                                              | 142                                                    | 463                                                            |
| 11 October 2021        | 15 October 2021   | 966                                                            | 165                                                              | 102                                                    | 279                                                            |
| 18 October 2021        | 22 October 2021   | 1,268                                                          | 309                                                              | 109                                                    | 297                                                            |
| 25 October 2021        | 29 October 2021   | 1,212                                                          | 281                                                              | 109                                                    | 242                                                            |
| 01 November 2021       | 05 November 2021  | 1,032                                                          | 121                                                              | 155                                                    | 223                                                            |
| 08 November 2021       | 12 November 2021  | 1,214                                                          | 157                                                              | 109                                                    | 201                                                            |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 10 May 2021            | 14 May 2021       | 8                                                                | 270                                              | 1,069                                                       | 20                                                            |
| 17 May 2021            | 21 May 2021       | 2                                                                | 269                                              | 1,863                                                       | 0                                                             |
| 24 May 2021            | 28 May 2021       | 4                                                                | 292                                              | 516                                                         | 2                                                             |
| 31 May 2021            | 04 June 2021      | 4                                                                | 231                                              | 345                                                         | 4                                                             |
| 07 June 2021           | 11 June 2021      | 4                                                                | 245                                              | 500                                                         | 0                                                             |
| 15 June 2021           | 18 June 2021      | 11                                                               | 270                                              | 753                                                         | 6                                                             |
| 21 June 2021           | 25 June 2021      | 7                                                                | 240                                              | 637                                                         | 4                                                             |
| 28 June 2021           | 02 July 2021      | 3                                                                | 195                                              | 449                                                         | 0                                                             |
| 05 July 2021           | 09 July 2021      | 11                                                               | 297                                              | 714                                                         | 10                                                            |
| 12 July 2021           | 16 July 2021      | 6                                                                | 204                                              | 535                                                         | 4                                                             |
| 19 July 2021           | 23 July 2021      | 14                                                               | 273                                              | 642                                                         | 16                                                            |
| 26 July 2021           | 30 July 2021      | 10                                                               | 246                                              | 514                                                         | 47                                                            |
| 02 August 2021         | 06 August 2021    | 8                                                                | 237                                              | 834                                                         | 18                                                            |
| 09 August 2021         | 13 August 2021    | 4                                                                | 225                                              | 509                                                         | 15                                                            |
| 16 August 2021         | 20 August 2021    | 14                                                               | 256                                              | 996                                                         | 34                                                            |
| 23 August 2021         | 27 August 2021    | 10                                                               | 383                                              | 571                                                         | 48                                                            |
| 30 August 2021         | 03 September 2021 | 18                                                               | 363                                              | 577                                                         | 8                                                             |
| 06 September 2021      | 10 September 2021 | 15                                                               | 256                                              | 481                                                         | 43                                                            |
| 13 September 2021      | 17 September 2021 | 32                                                               | 270                                              | 787                                                         | 58                                                            |
| 20 September 2021      | 24 September 2021 | 30                                                               | 278                                              | 793                                                         | 62                                                            |
| 27 September 2021      | 30 September 2021 | 33                                                               | 274                                              | 485                                                         | 64                                                            |
| 04 October 2021        | 08 October 2021   | 36                                                               | 364                                              | 1,474                                                       | 87                                                            |
| 11 October 2021        | 15 October 2021   | 39                                                               | 260                                              | 699                                                         | 105                                                           |
| 18 October 2021        | 22 October 2021   | 78                                                               | 270                                              | 1,210                                                       | 125                                                           |
| 25 October 2021        | 29 October 2021   | 19                                                               | 300                                              | 926                                                         | 83                                                            |
| 01 November 2021       | 05 November 2021  | 19                                                               | 395                                              | 506                                                         | 66                                                            |
| 08 November 2021       | 12 November 2021  | 25                                                               | 276                                              | 487                                                         | 74                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$mn)            |                                             |                                                        |                                                          |
|------------------------|------------------|----------------------------------------|---------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|
| For The Period         |                  | Asset Class Total                      | By Product                                  |                                                        |                                                          |
| From                   | To               | New Trade Turnover<br>(US\$mn) / Total | New Trade Turnover<br>(US\$mn) / Basis Swap | New Trade Turnover<br>(US\$mn) / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Overnight<br>Index Swap |
| 15 November 2021       | 19 November 2021 | 1,174,268.56                           | 188,484.19                                  | 870,814.10                                             | 114,970.27                                               |
| 22 November 2021       | 26 November 2021 | 1,011,852.38                           | 195,989.93                                  | 710,260.41                                             | 105,602.04                                               |
| 29 November 2021       | 03 December 2021 | 968,663.70                             | 213,362.81                                  | 637,180.66                                             | 118,120.23                                               |
| 06 December 2021       | 10 December 2021 | 3,072,943.71                           | 1,194,989.85                                | 1,068,166.18                                           | 809,787.69                                               |
| 13 December 2021       | 17 December 2021 | 1,132,332.23                           | 291,629.91                                  | 683,641.76                                             | 157,060.56                                               |
| 20 December 2021       | 24 December 2021 | 1,214,827.98                           | 455,070.71                                  | 624,939.56                                             | 134,817.70                                               |
| 28 December 2021       | 31 December 2021 | 788,956.51                             | 300,843.76                                  | 434,174.57                                             | 53,938.18                                                |
| 03 January 2022        | 07 January 2022  | 1,730,639.51                           | 479,871.25                                  | 1,089,980.77                                           | 160,787.49                                               |
| 10 January 2022        | 14 January 2022  | 1,819,582.06                           | 360,325.81                                  | 1,014,656.01                                           | 444,600.25                                               |
| 17 January 2022        | 21 January 2022  | 2,020,480.66                           | 346,009.21                                  | 1,289,499.66                                           | 384,971.79                                               |
| 24 January 2022        | 28 January 2022  | 1,598,120.48                           | 390,836.18                                  | 854,913.02                                             | 352,371.28                                               |
| 31 January 2022        | 04 February 2022 | 2,753,987.26                           | 777,045.92                                  | 1,360,234.11                                           | 616,707.23                                               |
| 07 February 2022       | 11 February 2022 | 1,708,096.52                           | 524,845.84                                  | 810,566.18                                             | 372,684.50                                               |
| 14 February 2022       | 18 February 2022 | 1,978,180.31                           | 590,526.20                                  | 986,950.20                                             | 400,703.92                                               |
| 21 February 2022       | 25 February 2022 | 1,454,085.29                           | 407,309.27                                  | 721,745.09                                             | 325,030.93                                               |
| 28 February 2022       | 04 March 2022    | 1,814,852.98                           | 569,928.09                                  | 918,936.46                                             | 325,988.43                                               |
| 07 March 2022          | 11 March 2022    | 2,533,673.73                           | 736,356.79                                  | 1,298,827.32                                           | 498,489.61                                               |
| 14 March 2022          | 18 March 2022    | 1,916,530.07                           | 528,520.88                                  | 933,327.90                                             | 454,681.30                                               |
| 21 March 2022          | 25 March 2022    | 2,324,017.89                           | 719,491.62                                  | 1,187,215.07                                           | 417,311.19                                               |
| 28 March 2022          | 01 April 2022    | 1,956,184.32                           | 568,242.06                                  | 880,930.14                                             | 507,012.12                                               |
| 04 April 2022          | 08 April 2022    | 2,090,704.35                           | 652,091.88                                  | 1,051,965.60                                           | 386,646.87                                               |
| 11 April 2022          | 14 April 2022    | 1,788,950.35                           | 604,124.30                                  | 878,523.19                                             | 306,302.86                                               |
| 19 April 2022          | 22 April 2022    | 3,477,973.97                           | 514,127.31                                  | 1,761,285.91                                           | 1,202,560.75                                             |
| 25 April 2022          | 29 April 2022    | 1,724,562.27                           | 490,348.20                                  | 893,098.28                                             | 341,115.78                                               |
| 03 May 2022            | 06 May 2022      | 1,931,854.39                           | 616,933.29                                  | 866,085.13                                             | 448,835.97                                               |
| 10 May 2022            | 13 May 2022      | 2,044,189.32                           | 590,281.40                                  | 962,209.16                                             | 491,698.76                                               |
| 16 May 2022            | 20 May 2022      | 2,512,138.15                           | 511,850.99                                  | 1,287,937.92                                           | 712,349.24                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 15 November 2021       | 19 November 2021 | 12,253.30                                                         | 351,026.08                                                                | 62,075.68                                                                      | 176,230.89                                                            |
| 22 November 2021       | 26 November 2021 | 7,162.08                                                          | 327,481.79                                                                | 58,093.90                                                                      | 188,827.85                                                            |
| 29 November 2021       | 03 December 2021 | 15,553.14                                                         | 306,464.33                                                                | 68,174.31                                                                      | 197,809.66                                                            |
| 06 December 2021       | 10 December 2021 | 797,180.71                                                        | 470,643.07                                                                | 732,127.37                                                                     | 397,809.13                                                            |
| 13 December 2021       | 17 December 2021 | 5,923.49                                                          | 261,956.20                                                                | 83,980.45                                                                      | 285,706.42                                                            |
| 20 December 2021       | 24 December 2021 | 39,241.05                                                         | 179,063.05                                                                | 88,771.19                                                                      | 415,829.66                                                            |
| 28 December 2021       | 31 December 2021 | 12,506.01                                                         | 141,514.23                                                                | 28,638.47                                                                      | 288,337.75                                                            |
| 03 January 2022        | 07 January 2022  | 14,266.66                                                         | 600,363.79                                                                | 109,889.49                                                                     | 465,604.59                                                            |
| 10 January 2022        | 14 January 2022  | 15,002.33                                                         | 481,722.50                                                                | 108,191.48                                                                     | 345,323.47                                                            |
| 17 January 2022        | 21 January 2022  | 15,646.25                                                         | 693,840.72                                                                | 283,812.29                                                                     | 330,362.96                                                            |
| 24 January 2022        | 28 January 2022  | 10,107.10                                                         | 493,452.75                                                                | 256,872.04                                                                     | 380,729.08                                                            |
| 31 January 2022        | 04 February 2022 | 19,791.50                                                         | 664,775.38                                                                | 441,919.38                                                                     | 757,254.42                                                            |
| 07 February 2022       | 11 February 2022 | 25,266.80                                                         | 398,021.13                                                                | 227,643.50                                                                     | 499,579.04                                                            |
| 14 February 2022       | 18 February 2022 | 20,824.40                                                         | 492,239.98                                                                | 205,750.44                                                                     | 569,701.80                                                            |
| 21 February 2022       | 25 February 2022 | 15,608.29                                                         | 319,857.21                                                                | 165,514.61                                                                     | 391,700.98                                                            |
| 28 February 2022       | 04 March 2022    | 19,396.88                                                         | 408,702.63                                                                | 168,017.87                                                                     | 550,531.22                                                            |
| 07 March 2022          | 11 March 2022    | 31,452.00                                                         | 699,844.18                                                                | 274,152.13                                                                     | 704,904.79                                                            |
| 14 March 2022          | 18 March 2022    | 22,588.23                                                         | 485,300.61                                                                | 227,426.17                                                                     | 505,932.65                                                            |
| 21 March 2022          | 25 March 2022    | 12,454.59                                                         | 451,211.14                                                                | 224,206.41                                                                     | 707,037.03                                                            |
| 28 March 2022          | 01 April 2022    | 31,129.84                                                         | 403,112.07                                                                | 316,343.46                                                                     | 537,112.22                                                            |
| 04 April 2022          | 08 April 2022    | 33,330.21                                                         | 405,353.16                                                                | 197,828.82                                                                     | 618,761.67                                                            |
| 11 April 2022          | 14 April 2022    | 17,501.10                                                         | 385,420.04                                                                | 151,061.40                                                                     | 586,623.20                                                            |
| 19 April 2022          | 22 April 2022    | 21,050.29                                                         | 742,671.61                                                                | 414,689.35                                                                     | 493,077.02                                                            |
| 25 April 2022          | 29 April 2022    | 31,251.78                                                         | 475,730.69                                                                | 184,355.34                                                                     | 459,096.43                                                            |
| 03 May 2022            | 06 May 2022      | 31,415.72                                                         | 426,291.56                                                                | 239,761.38                                                                     | 585,517.57                                                            |
| 10 May 2022            | 13 May 2022      | 22,241.94                                                         | 552,677.58                                                                | 295,244.62                                                                     | 568,039.46                                                            |
| 16 May 2022            | 20 May 2022      | 9,781.88                                                          | 512,204.57                                                                | 276,102.96                                                                     | 502,069.11                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 15 November 2021       | 19 November 2021 | 519,788.01                                                                       | 52,894.59                                                                          | 34,702.02                                           | 118,418.66                                                  |
| 22 November 2021       | 26 November 2021 | 382,778.62                                                                       | 47,508.14                                                                          | 38,305.04                                           | 84,939.04                                                   |
| 29 November 2021       | 03 December 2021 | 330,716.33                                                                       | 49,945.92                                                                          | 38,325.14                                           | 92,577.69                                                   |
| 06 December 2021       | 10 December 2021 | 597,523.10                                                                       | 77,660.31                                                                          | 67,038.73                                           | 147,019.52                                                  |
| 13 December 2021       | 17 December 2021 | 421,685.56                                                                       | 73,080.11                                                                          | 97,628.22                                           | 157,184.82                                                  |
| 20 December 2021       | 24 December 2021 | 445,876.51                                                                       | 46,046.52                                                                          | 139,863.56                                          | 88,780.93                                                   |
| 28 December 2021       | 31 December 2021 | 292,660.34                                                                       | 25,299.71                                                                          | 89,433.76                                           | 47,438.19                                                   |
| 03 January 2022        | 07 January 2022  | 489,616.97                                                                       | 50,898.00                                                                          | 146,245.41                                          | 395,259.99                                                  |
| 10 January 2022        | 14 January 2022  | 532,933.51                                                                       | 336,408.77                                                                         | 111,333.55                                          | 270,741.28                                                  |
| 17 January 2022        | 21 January 2022  | 595,658.95                                                                       | 101,159.50                                                                         | 107,251.52                                          | 288,309.01                                                  |
| 24 January 2022        | 28 January 2022  | 361,460.27                                                                       | 95,499.24                                                                          | 132,104.94                                          | 222,539.91                                                  |
| 31 January 2022        | 04 February 2022 | 695,458.73                                                                       | 174,787.84                                                                         | 239,252.59                                          | 295,760.49                                                  |
| 07 February 2022       | 11 February 2022 | 412,545.05                                                                       | 145,041.00                                                                         | 141,589.30                                          | 66,000.81                                                   |
| 14 February 2022       | 18 February 2022 | 494,710.22                                                                       | 194,953.48                                                                         | 169,980.10                                          | 96,748.71                                                   |
| 21 February 2022       | 25 February 2022 | 401,887.87                                                                       | 159,516.32                                                                         | 101,940.31                                          | 41,500.40                                                   |
| 28 February 2022       | 04 March 2022    | 510,233.84                                                                       | 157,970.56                                                                         | 198,197.38                                          | 45,670.06                                                   |
| 07 March 2022          | 11 March 2022    | 598,983.14                                                                       | 224,337.49                                                                         | 223,131.32                                          | 247,347.96                                                  |
| 14 March 2022          | 18 March 2022    | 448,027.29                                                                       | 227,255.13                                                                         | 201,580.96                                          | 103,319.84                                                  |
| 21 March 2022          | 25 March 2022    | 736,003.93                                                                       | 193,104.79                                                                         | 245,677.97                                          | 79,425.29                                                   |
| 28 March 2022          | 01 April 2022    | 477,818.07                                                                       | 190,668.66                                                                         | 208,739.34                                          | 77,397.53                                                   |
| 04 April 2022          | 08 April 2022    | 646,612.44                                                                       | 188,818.05                                                                         | 197,356.49                                          | 77,385.16                                                   |
| 11 April 2022          | 14 April 2022    | 493,103.14                                                                       | 155,241.47                                                                         | 183,070.48                                          | 112,405.51                                                  |
| 19 April 2022          | 22 April 2022    | 1,018,614.30                                                                     | 787,871.41                                                                         | 140,525.93                                          | 111,622.48                                                  |
| 25 April 2022          | 29 April 2022    | 417,367.59                                                                       | 156,760.44                                                                         | 141,162.05                                          | 59,676.23                                                   |
| 03 May 2022            | 06 May 2022      | 439,793.57                                                                       | 209,074.59                                                                         | 175,131.52                                          | 129,043.87                                                  |
| 10 May 2022            | 13 May 2022      | 409,531.58                                                                       | 196,454.15                                                                         | 166,682.21                                          | 152,745.66                                                  |
| 16 May 2022            | 20 May 2022      | 775,733.35                                                                       | 436,246.28                                                                         | 130,433.27                                          | 79,966.77                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 15 November 2021       | 19 November 2021 | 42,375.55                                                     | 0.00                                                | 93,725.35                                                   | 78.28                                                         |
| 22 November 2021       | 26 November 2021 | 29,584.41                                                     | 0.00                                                | 84,865.35                                                   | 0.00                                                          |
| 29 November 2021       | 03 December 2021 | 38,019.29                                                     | 0.00                                                | 139,184.63                                                  | 37.70                                                         |
| 06 December 2021       | 10 December 2021 | 42,684.68                                                     | 0.00                                                | 131,936.34                                                  | 78.63                                                         |
| 13 December 2021       | 17 December 2021 | 63,527.73                                                     | 0.00                                                | 113,197.65                                                  | 207.31                                                        |
| 20 December 2021       | 24 December 2021 | 14,514.21                                                     | 0.00                                                | 34,614.60                                                   | 831.65                                                        |
| 28 December 2021       | 31 December 2021 | 23,453.52                                                     | 0.00                                                | 113,105.55                                                  | 62.81                                                         |
| 03 January 2022        | 07 January 2022  | 57,709.13                                                     | 0.00                                                | 122,988.14                                                  | 171.28                                                        |
| 10 January 2022        | 14 January 2022  | 53,762.40                                                     | 0.00                                                | 102,488.93                                                  | 537.35                                                        |
| 17 January 2022        | 21 January 2022  | 89,939.96                                                     | 0.00                                                | 233,841.17                                                  | 326.24                                                        |
| 24 January 2022        | 28 January 2022  | 88,206.99                                                     | 0.00                                                | 117,434.50                                                  | 77.50                                                         |
| 31 January 2022        | 04 February 2022 | 141,901.92                                                    | 0.00                                                | 130,153.13                                                  | 295.81                                                        |
| 07 February 2022       | 11 February 2022 | 132,349.05                                                    | 0.00                                                | 173,059.51                                                  | 44.00                                                         |
| 14 February 2022       | 18 February 2022 | 201,047.77                                                    | 0.00                                                | 201,279.41                                                  | 769.68                                                        |
| 21 February 2022       | 25 February 2022 | 164,131.73                                                    | 0.00                                                | 178,468.74                                                  | 0.00                                                          |
| 28 February 2022       | 04 March 2022    | 172,004.53                                                    | 0.00                                                | 235,171.03                                                  | 3.16                                                          |
| 07 March 2022          | 11 March 2022    | 228,870.07                                                    | 0.00                                                | 237,915.54                                                  | 503.36                                                        |
| 14 March 2022          | 18 March 2022    | 224,488.57                                                    | 0.00                                                | 162,599.34                                                  | 607.30                                                        |
| 21 March 2022          | 25 March 2022    | 171,423.63                                                    | 0.00                                                | 116,752.29                                                  | 276.33                                                        |
| 28 March 2022          | 01 April 2022    | 218,199.10                                                    | 0.00                                                | 143,045.50                                                  | 415.19                                                        |
| 04 April 2022          | 08 April 2022    | 147,965.67                                                    | 0.00                                                | 95,551.79                                                   | 342.71                                                        |
| 11 April 2022          | 14 April 2022    | 150,467.82                                                    | 0.00                                                | 84,681.18                                                   | 263.94                                                        |
| 19 April 2022          | 22 April 2022    | 166,425.24                                                    | 0.00                                                | 185,500.94                                                  | 974.82                                                        |
| 25 April 2022          | 29 April 2022    | 156,589.22                                                    | 0.00                                                | 151,717.03                                                  | 843.12                                                        |
| 03 May 2022            | 06 May 2022      | 155,033.51                                                    | 0.00                                                | 73,137.64                                                   | 0.00                                                          |
| 10 May 2022            | 13 May 2022      | 214,270.45                                                    | 0.00                                                | 152,099.80                                                  | 1,348.43                                                      |
| 16 May 2022            | 20 May 2022      | 155,054.37                                                    | 0.00                                                | 187,916.38                                                  | 1,496.56                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 15 November 2021       | 19 November 2021 | 26,287.58                                           | 9,164.09                                                    | 2,604.93                                                      | 0.00                                                |
| 22 November 2021       | 26 November 2021 | 27,148.64                                           | 7,246.99                                                    | 8,041.87                                                      | 0.00                                                |
| 29 November 2021       | 03 December 2021 | 25,111.98                                           | 11,649.78                                                   | 6,167.61                                                      | 0.00                                                |
| 06 December 2021       | 10 December 2021 | 39,801.27                                           | 9,256.00                                                    | 8,670.56                                                      | 0.00                                                |
| 13 December 2021       | 17 December 2021 | 24,229.54                                           | 8,808.33                                                    | 13,711.93                                                     | 0.00                                                |
| 20 December 2021       | 24 December 2021 | 29,228.52                                           | 10,407.06                                                   | 1,576.64                                                      | 36,266.50                                           |
| 28 December 2021       | 31 December 2021 | 20,794.27                                           | 5,874.23                                                    | 454.08                                                        | 0.00                                                |
| 03 January 2022        | 07 January 2022  | 34,675.07                                           | 8,065.60                                                    | 2,925.92                                                      | 0.00                                                |
| 10 January 2022        | 14 January 2022  | 22,667.82                                           | 8,515.93                                                    | 761.99                                                        | 0.00                                                |
| 17 January 2022        | 21 January 2022  | 29,026.03                                           | 8,454.18                                                    | 8,912.89                                                      | 11.08                                               |
| 24 January 2022        | 28 January 2022  | 23,440.69                                           | 9,324.21                                                    | 4,884.70                                                      | 1,280.03                                            |
| 31 January 2022        | 04 February 2022 | 61,660.56                                           | 24,709.66                                                   | 10,746.25                                                     | 1,273.91                                            |
| 07 February 2022       | 11 February 2022 | 34,430.34                                           | 19,668.76                                                   | 6,389.54                                                      | 0.00                                                |
| 14 February 2022       | 18 February 2022 | 51,313.49                                           | 21,803.46                                                   | 1,768.32                                                      | 0.00                                                |
| 21 February 2022       | 25 February 2022 | 39,105.58                                           | 28,364.82                                                   | 7,004.25                                                      | 882.22                                              |
| 28 February 2022       | 04 March 2022    | 36,160.52                                           | 14,749.99                                                   | 9,703.67                                                      | 0.00                                                |
| 07 March 2022          | 11 March 2022    | 44,769.96                                           | 26,199.12                                                   | 17,231.85                                                     | 0.00                                                |
| 14 March 2022          | 18 March 2022    | 42,818.15                                           | 23,858.36                                                   | 6,000.14                                                      | 0.00                                                |
| 21 March 2022          | 25 March 2022    | 45,711.74                                           | 28,379.25                                                   | 4,374.94                                                      | 0.00                                                |
| 28 March 2022          | 01 April 2022    | 38,937.26                                           | 21,595.30                                                   | 1,753.21                                                      | 0.00                                                |
| 04 April 2022          | 08 April 2022    | 40,728.96                                           | 17,365.28                                                   | 7,538.66                                                      | 0.00                                                |
| 11 April 2022          | 14 April 2022    | 48,463.50                                           | 22,399.65                                                   | 3,259.90                                                      | 0.00                                                |
| 19 April 2022          | 22 April 2022    | 42,073.93                                           | 25,861.81                                                   | 13,404.97                                                     | 0.00                                                |
| 25 April 2022          | 29 April 2022    | 31,235.85                                           | 13,255.77                                                   | 4,523.38                                                      | 0.00                                                |
| 03 May 2022            | 06 May 2022      | 44,992.76                                           | 20,418.43                                                   | 2,487.33                                                      | 0.00                                                |
| 10 May 2022            | 13 May 2022      | 38,438.48                                           | 21,247.81                                                   | 5,691.01                                                      | 0.00                                                |
| 16 May 2022            | 20 May 2022      | 43,752.72                                           | 20,496.30                                                   | 14,236.12                                                     | 0.00                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                              |                                                                |                                                      |                                                              |
|------------------------|------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  |                                                              |                                                                |                                                      |                                                              |
| From                   | To               | New Trade Turnover<br>(US\$mn) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / JPY / Floating<br>vs. Fixed |
| 15 November 2021       | 19 November 2021 | 2,706.50                                                     | 2,484.83                                                       | 87.63                                                | 9,645.34                                                     |
| 22 November 2021       | 26 November 2021 | 1,902.18                                                     | 1,093.29                                                       | 0.00                                                 | 9,296.62                                                     |
| 29 November 2021       | 03 December 2021 | 1,400.30                                                     | 4,096.40                                                       | 0.00                                                 | 5,323.34                                                     |
| 06 December 2021       | 10 December 2021 | 1,553.90                                                     | 3,370.27                                                       | 799,059.54                                           | 86,807.84                                                    |
| 13 December 2021       | 17 December 2021 | 1,163.74                                                     | 2,297.41                                                       | 16.15                                                | 9,671.77                                                     |
| 20 December 2021       | 24 December 2021 | 4,856.45                                                     | 39,647.53                                                      | 0.00                                                 | 6,988.28                                                     |
| 28 December 2021       | 31 December 2021 | 6,005.24                                                     | 713.70                                                         | 13.05                                                | 4,121.55                                                     |
| 03 January 2022        | 07 January 2022  | 2,664.69                                                     | 890.52                                                         | 1,306.12                                             | 4,350.70                                                     |
| 10 January 2022        | 14 January 2022  | 2,584.21                                                     | 908.32                                                         | 0.00                                                 | 7,038.89                                                     |
| 17 January 2022        | 21 January 2022  | 1,463.40                                                     | 312.29                                                         | 0.00                                                 | 2,740.76                                                     |
| 24 January 2022        | 28 January 2022  | 1,121.18                                                     | 871.29                                                         | 0.00                                                 | 2,971.74                                                     |
| 31 January 2022        | 04 February 2022 | 2,108.85                                                     | 1,084.49                                                       | 0.00                                                 | 6,123.63                                                     |
| 07 February 2022       | 11 February 2022 | 2,037.04                                                     | 939.47                                                         | 25.98                                                | 3,102.28                                                     |
| 14 February 2022       | 18 February 2022 | 1,988.24                                                     | 495.77                                                         | 4,783.29                                             | 3,222.16                                                     |
| 21 February 2022       | 25 February 2022 | 1,535.58                                                     | 1,327.01                                                       | 1,415.94                                             | 3,312.26                                                     |
| 28 February 2022       | 04 March 2022    | 2,816.27                                                     | 337.54                                                         | 338.69                                               | 941.05                                                       |
| 07 March 2022          | 11 March 2022    | 2,007.59                                                     | 2,051.50                                                       | 121.11                                               | 2,162.17                                                     |
| 14 March 2022          | 18 March 2022    | 1,618.14                                                     | 8,284.53                                                       | 505.31                                               | 7,257.92                                                     |
| 21 March 2022          | 25 March 2022    | 1,849.79                                                     | 2,224.40                                                       | 373.61                                               | 4,468.83                                                     |
| 28 March 2022          | 01 April 2022    | 1,285.19                                                     | 991.38                                                         | 0.00                                                 | 3,544.98                                                     |
| 04 April 2022          | 08 April 2022    | 1,387.80                                                     | 1,501.75                                                       | 343.97                                               | 2,731.29                                                     |
| 11 April 2022          | 14 April 2022    | 1,945.57                                                     | 370.48                                                         | 0.00                                                 | 3,587.49                                                     |
| 19 April 2022          | 22 April 2022    | 1,461.52                                                     | 419.16                                                         | 337.03                                               | 8,270.46                                                     |
| 25 April 2022          | 29 April 2022    | 1,190.63                                                     | 243.42                                                         | 0.00                                                 | 955.92                                                       |
| 03 May 2022            | 06 May 2022      | 1,190.34                                                     | 546.65                                                         | 0.00                                                 | 2,321.84                                                     |
| 10 May 2022            | 13 May 2022      | 1,633.73                                                     | 4,460.44                                                       | 196.97                                               | 1,279.26                                                     |
| 16 May 2022            | 20 May 2022      | 1,340.43                                                     | 869.77                                                         | 0.00                                                 | 7,877.17                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 15 November 2021       | 19 November 2021 | 7,304.61                                                      | 2,810.32                                            | 63,729.45                                                   | 96.30                                                         |
| 22 November 2021       | 26 November 2021 | 11,523.77                                                     | 1,421.72                                            | 56,894.51                                                   | 6.41                                                          |
| 29 November 2021       | 03 December 2021 | 8,468.57                                                      | 1,356.39                                            | 46,060.72                                                   | 51.29                                                         |
| 06 December 2021       | 10 December 2021 | 658,341.39                                                    | 1,327.19                                            | 73,690.09                                                   | 0.00                                                          |
| 13 December 2021       | 17 December 2021 | 3,181.17                                                      | 1,624.72                                            | 29,739.02                                                   | 3.20                                                          |
| 20 December 2021       | 24 December 2021 | 2,011.68                                                      | 1,550.97                                            | 58,485.72                                                   | 128.19                                                        |
| 28 December 2021       | 31 December 2021 | 6,257.42                                                      | 8,950.11                                            | 14,718.40                                                   | 0.00                                                          |
| 03 January 2022        | 07 January 2022  | 10,641.26                                                     | 4,587.49                                            | 52,421.51                                                   | 38.48                                                         |
| 10 January 2022        | 14 January 2022  | 6,436.11                                                      | 2,490.52                                            | 70,684.69                                                   | 64.14                                                         |
| 17 January 2022        | 21 January 2022  | 8,909.13                                                      | 459.26                                              | 79,819.07                                                   | 0.00                                                          |
| 24 January 2022        | 28 January 2022  | 12,455.65                                                     | 4,269.53                                            | 115,317.31                                                  | 0.00                                                          |
| 31 January 2022        | 04 February 2022 | 19,912.73                                                     | 6,270.96                                            | 151,101.42                                                  | 0.00                                                          |
| 07 February 2022       | 11 February 2022 | 13,147.80                                                     | 6,816.38                                            | 76,549.33                                                   | 0.00                                                          |
| 14 February 2022       | 18 February 2022 | 8,868.93                                                      | 2,872.36                                            | 86,830.52                                                   | 3.85                                                          |
| 21 February 2022       | 25 February 2022 | 11,574.14                                                     | 2,145.01                                            | 52,627.92                                                   | 64.09                                                         |
| 28 February 2022       | 04 March 2022    | 15,009.22                                                     | 2,270.52                                            | 99,648.42                                                   | 0.00                                                          |
| 07 March 2022          | 11 March 2022    | 12,522.16                                                     | 11,573.16                                           | 93,500.89                                                   | 0.00                                                          |
| 14 March 2022          | 18 March 2022    | 16,476.15                                                     | 8,805.99                                            | 112,343.93                                                  | 0.00                                                          |
| 21 March 2022          | 25 March 2022    | 15,162.78                                                     | 1,836.39                                            | 84,008.44                                                   | 0.00                                                          |
| 28 March 2022          | 01 April 2022    | 30,255.64                                                     | 2,381.87                                            | 64,634.89                                                   | 0.00                                                          |
| 04 April 2022          | 08 April 2022    | 11,089.22                                                     | 15,413.18                                           | 81,045.18                                                   | 0.00                                                          |
| 11 April 2022          | 14 April 2022    | 8,256.32                                                      | 4,815.14                                            | 68,914.28                                                   | 0.00                                                          |
| 19 April 2022          | 22 April 2022    | 27,063.76                                                     | 6,309.77                                            | 181,581.47                                                  | 0.00                                                          |
| 25 April 2022          | 29 April 2022    | 8,045.13                                                      | 7,392.27                                            | 82,326.86                                                   | 0.00                                                          |
| 03 May 2022            | 06 May 2022      | 7,280.76                                                      | 2,835.73                                            | 50,568.96                                                   | 0.00                                                          |
| 10 May 2022            | 13 May 2022      | 12,498.24                                                     | 6,582.22                                            | 75,090.58                                                   | 0.00                                                          |
| 16 May 2022            | 20 May 2022      | 51,685.58                                                     | 3,127.68                                            | 113,460.71                                                  | 0.00                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 15 November 2021       | 19 November 2021 | 124,596.64                                             | 573,424.72                                                     | 60,025.77                                                        | 113,131.05                                                 |
| 22 November 2021       | 26 November 2021 | 129,114.54                                             | 465,115.71                                                     | 55,352.28                                                        | 122,694.46                                                 |
| 29 November 2021       | 03 December 2021 | 148,569.29                                             | 340,984.20                                                     | 61,279.39                                                        | 137,669.26                                                 |
| 06 December 2021       | 10 December 2021 | 287,763.12                                             | 617,902.48                                                     | 96,642.16                                                        | 926,906.75                                                 |
| 13 December 2021       | 17 December 2021 | 168,131.29                                             | 363,876.44                                                     | 74,131.80                                                        | 164,451.65                                                 |
| 20 December 2021       | 24 December 2021 | 248,161.16                                             | 420,806.52                                                     | 76,107.79                                                        | 283,530.51                                                 |
| 28 December 2021       | 31 December 2021 | 181,652.57                                             | 242,911.41                                                     | 22,996.65                                                        | 174,218.76                                                 |
| 03 January 2022        | 07 January 2022  | 293,057.17                                             | 504,230.14                                                     | 88,410.90                                                        | 269,843.29                                                 |
| 10 January 2022        | 14 January 2022  | 223,833.92                                             | 552,602.08                                                     | 382,129.93                                                       | 210,278.91                                                 |
| 17 January 2022        | 21 January 2022  | 209,261.32                                             | 674,872.07                                                     | 276,571.30                                                       | 198,355.36                                                 |
| 24 January 2022        | 28 January 2022  | 229,740.99                                             | 386,204.17                                                     | 245,875.14                                                       | 229,757.90                                                 |
| 31 January 2022        | 04 February 2022 | 468,587.90                                             | 750,276.93                                                     | 442,766.02                                                       | 461,481.82                                                 |
| 07 February 2022       | 11 February 2022 | 341,983.85                                             | 470,148.45                                                     | 219,814.65                                                       | 301,756.44                                                 |
| 14 February 2022       | 18 February 2022 | 361,576.95                                             | 575,077.69                                                     | 187,749.61                                                       | 334,095.28                                                 |
| 21 February 2022       | 25 February 2022 | 261,820.19                                             | 415,935.37                                                     | 140,929.70                                                       | 229,695.82                                                 |
| 28 February 2022       | 04 March 2022    | 332,960.97                                             | 519,939.64                                                     | 128,930.30                                                       | 332,406.41                                                 |
| 07 March 2022          | 11 March 2022    | 456,761.24                                             | 689,694.06                                                     | 237,310.68                                                       | 452,912.40                                                 |
| 14 March 2022          | 18 March 2022    | 274,810.48                                             | 522,330.37                                                     | 198,824.61                                                       | 315,130.41                                                 |
| 21 March 2022          | 25 March 2022    | 425,891.91                                             | 872,331.18                                                     | 223,849.11                                                       | 440,592.62                                                 |
| 28 March 2022          | 01 April 2022    | 318,183.61                                             | 569,426.75                                                     | 255,397.59                                                       | 349,708.73                                                 |
| 04 April 2022          | 08 April 2022    | 398,249.29                                             | 776,499.12                                                     | 218,208.86                                                       | 426,306.97                                                 |
| 11 April 2022          | 14 April 2022    | 367,775.17                                             | 584,589.51                                                     | 143,684.40                                                       | 348,752.37                                                 |
| 19 April 2022          | 22 April 2022    | 324,880.65                                             | 1,246,987.23                                                   | 994,272.80                                                       | 322,595.93                                                 |
| 25 April 2022          | 29 April 2022    | 310,558.03                                             | 583,975.85                                                     | 170,871.51                                                       | 277,768.32                                                 |
| 03 May 2022            | 06 May 2022      | 393,973.28                                             | 589,404.06                                                     | 283,487.72                                                       | 368,527.07                                                 |
| 10 May 2022            | 13 May 2022      | 378,381.52                                             | 558,112.32                                                     | 253,430.19                                                       | 353,246.76                                                 |
| 16 May 2022            | 20 May 2022      | 334,537.32                                             | 876,880.16                                                     | 489,006.84                                                       | 327,152.92                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 15 November 2021       | 19 November 2021 | 423,875.04                                                          | 56,836.76                                                             | 31,722.96                                                    | 158,092.27                                                           |
| 22 November 2021       | 26 November 2021 | 310,418.89                                                          | 38,414.96                                                             | 29,177.63                                                    | 127,660.31                                                           |
| 29 November 2021       | 03 December 2021 | 233,233.00                                                          | 42,267.24                                                             | 30,746.13                                                    | 136,945.38                                                           |
| 06 December 2021       | 10 December 2021 | 532,751.83                                                          | 229,330.03                                                            | 71,424.30                                                    | 163,886.92                                                           |
| 13 December 2021       | 17 December 2021 | 364,757.37                                                          | 103,467.52                                                            | 33,216.01                                                    | 128,294.99                                                           |
| 20 December 2021       | 24 December 2021 | 370,689.06                                                          | 50,767.06                                                             | 47,445.49                                                    | 110,510.62                                                           |
| 28 December 2021       | 31 December 2021 | 287,862.54                                                          | 17,111.45                                                             | 37,354.19                                                    | 59,652.19                                                            |
| 03 January 2022        | 07 January 2022  | 647,673.30                                                          | 68,011.48                                                             | 56,882.93                                                    | 234,094.39                                                           |
| 10 January 2022        | 14 January 2022  | 593,931.88                                                          | 355,263.39                                                            | 43,616.20                                                    | 188,572.62                                                           |
| 17 January 2022        | 21 January 2022  | 704,168.66                                                          | 270,284.16                                                            | 43,369.80                                                    | 295,033.87                                                           |
| 24 January 2022        | 28 January 2022  | 463,341.52                                                          | 221,868.63                                                            | 43,773.20                                                    | 156,671.46                                                           |
| 31 January 2022        | 04 February 2022 | 748,628.22                                                          | 404,448.90                                                            | 100,596.87                                                   | 233,299.60                                                           |
| 07 February 2022       | 11 February 2022 | 368,483.25                                                          | 210,100.09                                                            | 85,342.70                                                    | 175,815.36                                                           |
| 14 February 2022       | 18 February 2022 | 494,616.94                                                          | 194,100.65                                                            | 100,435.99                                                   | 192,841.38                                                           |
| 21 February 2022       | 25 February 2022 | 288,155.78                                                          | 155,330.47                                                            | 72,961.75                                                    | 153,869.97                                                           |
| 28 February 2022       | 04 March 2022    | 434,647.59                                                          | 170,344.43                                                            | 91,419.02                                                    | 209,646.79                                                           |
| 07 March 2022          | 11 March 2022    | 670,161.15                                                          | 315,438.74                                                            | 118,255.98                                                   | 212,393.56                                                           |
| 14 March 2022          | 18 March 2022    | 434,156.30                                                          | 245,612.49                                                            | 103,988.95                                                   | 177,843.61                                                           |
| 21 March 2022          | 25 March 2022    | 741,494.93                                                          | 225,451.96                                                            | 118,259.27                                                   | 159,295.13                                                           |
| 28 March 2022          | 01 April 2022    | 434,218.18                                                          | 302,844.37                                                            | 95,825.90                                                    | 147,429.39                                                           |
| 04 April 2022          | 08 April 2022    | 604,315.46                                                          | 223,905.43                                                            | 94,321.33                                                    | 173,980.76                                                           |
| 11 April 2022          | 14 April 2022    | 466,269.50                                                          | 163,828.63                                                            | 103,301.96                                                   | 145,043.16                                                           |
| 19 April 2022          | 22 April 2022    | 1,305,440.10                                                        | 1,032,099.10                                                          | 85,054.02                                                    | 159,598.57                                                           |
| 25 April 2022          | 29 April 2022    | 465,644.42                                                          | 207,499.40                                                            | 83,129.38                                                    | 167,048.21                                                           |
| 03 May 2022            | 06 May 2022      | 486,458.81                                                          | 310,336.82                                                            | 92,453.18                                                    | 124,359.76                                                           |
| 10 May 2022            | 13 May 2022      | 503,122.79                                                          | 283,335.81                                                            | 83,175.65                                                    | 187,227.37                                                           |
| 16 May 2022            | 20 May 2022      | 754,931.25                                                          | 521,250.46                                                            | 76,154.71                                                    | 202,232.29                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 15 November 2021       | 19 November 2021 | 19,581.77                                                              | 27,453.86                                                    | 168,394.31                                                           | 20,235.03                                                              |
| 22 November 2021       | 26 November 2021 | 20,905.63                                                              | 25,604.20                                                    | 161,310.09                                                           | 22,129.35                                                              |
| 29 November 2021       | 03 December 2021 | 19,988.71                                                              | 26,084.75                                                    | 146,655.64                                                           | 25,074.16                                                              |
| 06 December 2021       | 10 December 2021 | 110,365.70                                                             | 101,627.91                                                   | 219,260.24                                                           | 163,470.82                                                             |
| 13 December 2021       | 17 December 2021 | 16,550.69                                                              | 57,985.41                                                    | 99,758.55                                                            | 16,744.66                                                              |
| 20 December 2021       | 24 December 2021 | 21,905.90                                                              | 75,391.80                                                    | 78,069.36                                                            | 26,858.61                                                              |
| 28 December 2021       | 31 December 2021 | 10,163.95                                                              | 58,071.99                                                    | 48,848.28                                                            | 10,113.63                                                              |
| 03 January 2022        | 07 January 2022  | 29,254.04                                                              | 95,372.06                                                    | 110,645.58                                                           | 29,614.26                                                              |
| 10 January 2022        | 14 January 2022  | 35,876.90                                                              | 68,255.30                                                    | 110,315.34                                                           | 26,359.95                                                              |
| 17 January 2022        | 21 January 2022  | 46,157.94                                                              | 66,735.25                                                    | 178,410.89                                                           | 33,521.70                                                              |
| 24 January 2022        | 28 January 2022  | 41,619.87                                                              | 80,464.83                                                    | 142,717.69                                                           | 45,960.12                                                              |
| 31 January 2022        | 04 February 2022 | 75,255.77                                                              | 144,841.08                                                   | 237,966.36                                                           | 72,529.22                                                              |
| 07 February 2022       | 11 February 2022 | 60,391.16                                                              | 85,950.11                                                    | 149,051.61                                                           | 53,227.77                                                              |
| 14 February 2022       | 18 February 2022 | 71,783.46                                                              | 97,446.33                                                    | 172,163.21                                                           | 69,768.80                                                              |
| 21 February 2022       | 25 February 2022 | 54,835.42                                                              | 62,508.19                                                    | 147,376.70                                                           | 58,950.34                                                              |
| 28 February 2022       | 04 March 2022    | 41,548.73                                                              | 96,924.37                                                    | 179,652.45                                                           | 64,891.82                                                              |
| 07 March 2022          | 11 March 2022    | 48,089.21                                                              | 101,862.99                                                   | 237,725.60                                                           | 79,785.25                                                              |
| 14 March 2022          | 18 March 2022    | 70,135.94                                                              | 74,408.65                                                    | 195,385.68                                                           | 86,654.44                                                              |
| 21 March 2022          | 25 March 2022    | 60,410.72                                                              | 103,321.99                                                   | 168,698.51                                                           | 74,979.93                                                              |
| 28 March 2022          | 01 April 2022    | 55,489.33                                                              | 84,484.83                                                    | 192,054.56                                                           | 76,344.87                                                              |
| 04 April 2022          | 08 April 2022    | 47,224.76                                                              | 81,578.14                                                    | 170,283.35                                                           | 62,776.33                                                              |
| 11 April 2022          | 14 April 2022    | 47,669.80                                                              | 98,663.39                                                    | 167,192.26                                                           | 50,229.88                                                              |
| 19 April 2022          | 22 April 2022    | 52,468.26                                                              | 69,186.02                                                    | 168,082.76                                                           | 52,878.70                                                              |
| 25 April 2022          | 29 April 2022    | 35,671.50                                                              | 82,863.10                                                    | 157,722.09                                                           | 48,734.21                                                              |
| 03 May 2022            | 06 May 2022      | 46,144.34                                                              | 100,574.47                                                   | 161,980.61                                                           | 44,963.86                                                              |
| 10 May 2022            | 13 May 2022      | 64,761.30                                                              | 101,408.73                                                   | 169,220.25                                                           | 61,636.16                                                              |
| 16 May 2022            | 20 May 2022      | 49,118.84                                                              | 68,821.17                                                    | 190,926.67                                                           | 72,198.18                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 15 November 2021       | 19 November 2021 | 10,099.80                                                     | 91,819.97                                                             | 13,682.83                                                               | 3,425.20                                                       |
| 22 November 2021       | 26 November 2021 | 11,196.13                                                     | 85,118.18                                                             | 16,155.50                                                               | 4,706.61                                                       |
| 29 November 2021       | 03 December 2021 | 12,545.94                                                     | 95,554.55                                                             | 23,738.35                                                               | 4,195.97                                                       |
| 06 December 2021       | 10 December 2021 | 65,395.01                                                     | 125,344.77                                                            | 180,537.60                                                              | 19,224.57                                                      |
| 13 December 2021       | 17 December 2021 | 20,349.48                                                     | 73,239.38                                                             | 14,936.33                                                               | 4,818.45                                                       |
| 20 December 2021       | 24 December 2021 | 28,716.01                                                     | 49,621.52                                                             | 26,409.91                                                               | 7,295.28                                                       |
| 28 December 2021       | 31 December 2021 | 15,812.88                                                     | 28,647.99                                                             | 11,337.07                                                               | 4,648.91                                                       |
| 03 January 2022        | 07 January 2022  | 29,090.60                                                     | 73,861.07                                                             | 25,258.38                                                               | 7,695.22                                                       |
| 10 January 2022        | 14 January 2022  | 19,972.90                                                     | 76,926.76                                                             | 20,296.87                                                               | 6,305.70                                                       |
| 17 January 2022        | 21 January 2022  | 19,352.55                                                     | 87,000.23                                                             | 27,699.66                                                               | 7,018.71                                                       |
| 24 January 2022        | 28 January 2022  | 18,990.84                                                     | 76,175.82                                                             | 33,851.22                                                               | 5,876.63                                                       |
| 31 January 2022        | 04 February 2022 | 36,411.66                                                     | 111,373.33                                                            | 50,392.44                                                               | 10,768.72                                                      |
| 07 February 2022       | 11 February 2022 | 26,848.25                                                     | 99,358.53                                                             | 32,434.38                                                               | 8,967.84                                                       |
| 14 February 2022       | 18 February 2022 | 30,583.93                                                     | 103,421.17                                                            | 44,746.82                                                               | 11,055.71                                                      |
| 21 February 2022       | 25 February 2022 | 24,988.81                                                     | 103,964.42                                                            | 32,321.67                                                               | 7,706.00                                                       |
| 28 February 2022       | 04 March 2022    | 24,430.15                                                     | 73,083.57                                                             | 33,323.22                                                               | 9,960.18                                                       |
| 07 March 2022          | 11 March 2022    | 37,202.44                                                     | 141,245.43                                                            | 34,762.38                                                               | 10,144.61                                                      |
| 14 March 2022          | 18 March 2022    | 18,280.10                                                     | 96,932.60                                                             | 34,112.24                                                               | 7,385.55                                                       |
| 21 March 2022          | 25 March 2022    | 30,317.05                                                     | 73,571.44                                                             | 35,414.53                                                               | 10,570.60                                                      |
| 28 March 2022          | 01 April 2022    | 19,652.75                                                     | 78,511.26                                                             | 46,552.61                                                               | 6,698.59                                                       |
| 04 April 2022          | 08 April 2022    | 27,022.75                                                     | 77,298.85                                                             | 32,503.23                                                               | 9,977.29                                                       |
| 11 April 2022          | 14 April 2022    | 28,424.40                                                     | 70,488.14                                                             | 25,231.01                                                               | 9,228.50                                                       |
| 19 April 2022          | 22 April 2022    | 20,980.49                                                     | 89,101.09                                                             | 43,074.61                                                               | 6,822.04                                                       |
| 25 April 2022          | 29 April 2022    | 24,451.17                                                     | 77,187.02                                                             | 34,981.74                                                               | 7,554.28                                                       |
| 03 May 2022            | 06 May 2022      | 30,547.02                                                     | 66,282.93                                                             | 32,715.04                                                               | 8,727.99                                                       |
| 10 May 2022            | 13 May 2022      | 28,629.91                                                     | 72,926.82                                                             | 51,221.62                                                               | 9,138.19                                                       |
| 16 May 2022            | 20 May 2022      | 22,857.07                                                     | 104,925.55                                                            | 45,961.93                                                               | 7,776.49                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 15 November 2021       | 19 November 2021 | 20,370.90                                                              | 3,156.87                                                                 | 658.92                                                         | 3,960.98                                                               |
| 22 November 2021       | 26 November 2021 | 18,309.91                                                              | 5,274.07                                                                 | 966.07                                                         | 2,959.82                                                               |
| 29 November 2021       | 03 December 2021 | 15,375.64                                                              | 4,855.85                                                                 | 670.20                                                         | 1,604.32                                                               |
| 06 December 2021       | 10 December 2021 | 17,835.35                                                              | 51,954.86                                                                | 5,908.19                                                       | 2,441.89                                                               |
| 13 December 2021       | 17 December 2021 | 11,487.42                                                              | 3,757.37                                                                 | 4,713.84                                                       | 2,417.63                                                               |
| 20 December 2021       | 24 December 2021 | 11,851.22                                                              | 5,521.62                                                                 | 5,976.91                                                       | 1,799.35                                                               |
| 28 December 2021       | 31 December 2021 | 7,022.11                                                               | 4,053.18                                                                 | 4,683.17                                                       | 768.00                                                                 |
| 03 January 2022        | 07 January 2022  | 18,495.36                                                              | 5,447.84                                                                 | 8,217.05                                                       | 3,099.92                                                               |
| 10 January 2022        | 14 January 2022  | 39,566.08                                                              | 5,150.70                                                                 | 5,158.44                                                       | 2,455.45                                                               |
| 17 January 2022        | 21 January 2022  | 14,801.30                                                              | 5,812.55                                                                 | 4,925.33                                                       | 1,729.32                                                               |
| 24 January 2022        | 28 January 2022  | 12,763.38                                                              | 5,476.79                                                                 | 5,792.58                                                       | 1,401.53                                                               |
| 31 January 2022        | 04 February 2022 | 22,667.58                                                              | 8,480.27                                                                 | 10,784.40                                                      | 2,409.94                                                               |
| 07 February 2022       | 11 February 2022 | 14,041.77                                                              | 11,006.27                                                                | 7,402.59                                                       | 1,876.97                                                               |
| 14 February 2022       | 18 February 2022 | 18,996.04                                                              | 15,371.40                                                                | 7,726.76                                                       | 1,808.14                                                               |
| 21 February 2022       | 25 February 2022 | 16,692.12                                                              | 12,909.42                                                                | 4,474.23                                                       | 2,142.60                                                               |
| 28 February 2022       | 04 March 2022    | 17,125.04                                                              | 11,021.19                                                                | 6,322.97                                                       | 2,081.42                                                               |
| 07 March 2022          | 11 March 2022    | 31,045.47                                                              | 12,555.38                                                                | 7,024.84                                                       | 2,190.98                                                               |
| 14 March 2022          | 18 March 2022    | 22,327.89                                                              | 12,015.39                                                                | 4,018.03                                                       | 3,122.27                                                               |
| 21 March 2022          | 25 March 2022    | 29,967.82                                                              | 12,269.45                                                                | 7,342.26                                                       | 7,145.22                                                               |
| 28 March 2022          | 01 April 2022    | 23,346.13                                                              | 20,198.33                                                                | 5,391.21                                                       | 2,102.58                                                               |
| 04 April 2022          | 08 April 2022    | 21,850.88                                                              | 14,455.86                                                                | 5,943.18                                                       | 2,288.51                                                               |
| 11 April 2022          | 14 April 2022    | 22,681.29                                                              | 13,597.30                                                                | 6,915.42                                                       | 2,477.01                                                               |
| 19 April 2022          | 22 April 2022    | 35,247.98                                                              | 18,611.42                                                                | 4,348.14                                                       | 1,785.60                                                               |
| 25 April 2022          | 29 April 2022    | 20,708.37                                                              | 10,113.48                                                                | 6,241.54                                                       | 2,206.44                                                               |
| 03 May 2022            | 06 May 2022      | 21,144.99                                                              | 8,388.98                                                                 | 7,024.65                                                       | 2,768.89                                                               |
| 10 May 2022            | 13 May 2022      | 23,067.69                                                              | 19,388.65                                                                | 6,672.25                                                       | 2,025.46                                                               |
| 16 May 2022            | 20 May 2022      | 27,966.74                                                              | 15,608.18                                                                | 4,231.02                                                       | 2,921.42                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                         |                                                            |                                                                    |                                                                      |
|------------------------|------------------|-------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  |                                                                         |                                                            |                                                                    |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$m) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / > 20 Years /<br>Overnight Index Swap |
| 15 November 2021       | 19 November 2021 | 205.33                                                                  | 1,992.41                                                   | 4,300.64                                                           | 1,271.69                                                             |
| 22 November 2021       | 26 November 2021 | 322.74                                                                  | 1,644.84                                                   | 4,483.21                                                           | 2,399.79                                                             |
| 29 November 2021       | 03 December 2021 | 635.76                                                                  | 1,450.55                                                   | 7,812.13                                                           | 1,560.16                                                             |
| 06 December 2021       | 10 December 2021 | 50,601.79                                                               | 4,503.12                                                   | 6,645.17                                                           | 23,526.89                                                            |
| 13 December 2021       | 17 December 2021 | 85.56                                                                   | 6,095.06                                                   | 3,686.43                                                           | 1,518.43                                                             |
| 20 December 2021       | 24 December 2021 | 1,908.25                                                                | 6,714.72                                                   | 2,398.43                                                           | 1,446.34                                                             |
| 28 December 2021       | 31 December 2021 | 512.92                                                                  | 6,053.85                                                   | 1,373.46                                                           | 645.98                                                               |
| 03 January 2022        | 07 January 2022  | 293.29                                                                  | 12,770.11                                                  | 2,111.15                                                           | 2,908.21                                                             |
| 10 January 2022        | 14 January 2022  | 237.79                                                                  | 6,738.37                                                   | 2,887.88                                                           | 1,414.64                                                             |
| 17 January 2022        | 21 January 2022  | 646.12                                                                  | 6,252.21                                                   | 8,355.38                                                           | 849.66                                                               |
| 24 January 2022        | 28 January 2022  | 768.61                                                                  | 6,180.20                                                   | 1,841.62                                                           | 2,826.03                                                             |
| 31 January 2022        | 04 February 2022 | 1,105.73                                                                | 12,161.37                                                  | 3,889.08                                                           | 4,494.89                                                             |
| 07 February 2022       | 11 February 2022 | 2,043.19                                                                | 8,577.91                                                   | 1,938.69                                                           | 3,481.64                                                             |
| 14 February 2022       | 18 February 2022 | 1,398.77                                                                | 9,182.20                                                   | 3,103.31                                                           | 3,534.02                                                             |
| 21 February 2022       | 25 February 2022 | 1,069.31                                                                | 4,974.46                                                   | 9,543.50                                                           | 9,614.30                                                             |
| 28 February 2022       | 04 March 2022    | 1,695.47                                                                | 8,464.99                                                   | 2,699.61                                                           | 3,163.57                                                             |
| 07 March 2022          | 11 March 2022    | 2,600.14                                                                | 8,953.53                                                   | 4,065.15                                                           | 5,258.51                                                             |
| 14 March 2022          | 18 March 2022    | 1,164.23                                                                | 5,309.19                                                   | 3,559.55                                                           | 4,986.57                                                             |
| 21 March 2022          | 25 March 2022    | 2,250.34                                                                | 9,087.82                                                   | 7,042.04                                                           | 6,534.27                                                             |
| 28 March 2022          | 01 April 2022    | 1,842.73                                                                | 6,480.06                                                   | 3,268.05                                                           | 3,739.88                                                             |
| 04 April 2022          | 08 April 2022    | 680.40                                                                  | 6,942.21                                                   | 1,947.79                                                           | 5,100.85                                                             |
| 11 April 2022          | 14 April 2022    | 1,679.33                                                                | 8,838.27                                                   | 4,371.83                                                           | 4,066.91                                                             |
| 19 April 2022          | 22 April 2022    | 545.95                                                                  | 5,140.68                                                   | 2,029.81                                                           | 2,882.72                                                             |
| 25 April 2022          | 29 April 2022    | 590.05                                                                  | 8,340.41                                                   | 2,581.73                                                           | 3,525.40                                                             |
| 03 May 2022            | 06 May 2022      | 826.30                                                                  | 9,078.91                                                   | 3,089.14                                                           | 5,460.63                                                             |
| 10 May 2022            | 13 May 2022      | 4,665.80                                                                | 8,009.92                                                   | 4,618.77                                                           | 6,689.42                                                             |
| 16 May 2022            | 20 May 2022      | 3,458.52                                                                | 4,857.59                                                   | 4,034.00                                                           | 4,753.13                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 15 November 2021       | 19 November 2021 | 24,961                         | 1,422                               | 21,191                                      | 2,348                                         |
| 22 November 2021       | 26 November 2021 | 17,988                         | 1,404                               | 14,759                                      | 1,825                                         |
| 29 November 2021       | 03 December 2021 | 18,502                         | 1,413                               | 14,549                                      | 2,541                                         |
| 06 December 2021       | 10 December 2021 | 52,364                         | 14,494                              | 23,493                                      | 14,377                                        |
| 13 December 2021       | 17 December 2021 | 13,821                         | 1,342                               | 10,784                                      | 1,696                                         |
| 20 December 2021       | 24 December 2021 | 14,094                         | 2,836                               | 8,792                                       | 2,466                                         |
| 28 December 2021       | 31 December 2021 | 6,901                          | 1,261                               | 4,747                                       | 893                                           |
| 03 January 2022        | 07 January 2022  | 17,715                         | 1,854                               | 12,481                                      | 3,381                                         |
| 10 January 2022        | 14 January 2022  | 19,248                         | 1,767                               | 14,498                                      | 2,983                                         |
| 17 January 2022        | 21 January 2022  | 31,430                         | 1,826                               | 25,482                                      | 4,122                                         |
| 24 January 2022        | 28 January 2022  | 18,510                         | 1,990                               | 12,779                                      | 3,741                                         |
| 31 January 2022        | 04 February 2022 | 32,111                         | 4,269                               | 21,676                                      | 6,167                                         |
| 07 February 2022       | 11 February 2022 | 19,202                         | 1,761                               | 13,106                                      | 4,336                                         |
| 14 February 2022       | 18 February 2022 | 25,142                         | 2,852                               | 17,119                                      | 5,172                                         |
| 21 February 2022       | 25 February 2022 | 19,596                         | 2,131                               | 13,077                                      | 4,389                                         |
| 28 February 2022       | 04 March 2022    | 22,467                         | 2,702                               | 15,607                                      | 4,159                                         |
| 07 March 2022          | 11 March 2022    | 24,734                         | 2,886                               | 17,602                                      | 4,246                                         |
| 14 March 2022          | 18 March 2022    | 21,776                         | 2,583                               | 14,525                                      | 4,669                                         |
| 21 March 2022          | 25 March 2022    | 23,475                         | 2,774                               | 16,076                                      | 4,626                                         |
| 28 March 2022          | 01 April 2022    | 21,691                         | 2,306                               | 14,643                                      | 4,743                                         |
| 04 April 2022          | 08 April 2022    | 23,655                         | 2,496                               | 16,469                                      | 4,690                                         |
| 11 April 2022          | 14 April 2022    | 17,726                         | 2,253                               | 11,770                                      | 3,703                                         |
| 19 April 2022          | 22 April 2022    | 30,342                         | 2,245                               | 22,711                                      | 5,386                                         |
| 25 April 2022          | 29 April 2022    | 19,564                         | 2,042                               | 14,020                                      | 3,502                                         |
| 03 May 2022            | 06 May 2022      | 17,770                         | 2,555                               | 11,870                                      | 3,346                                         |
| 10 May 2022            | 13 May 2022      | 21,989                         | 2,117                               | 14,875                                      | 4,997                                         |
| 16 May 2022            | 20 May 2022      | 26,061                         | 2,238                               | 18,670                                      | 5,153                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 15 November 2021       | 19 November 2021 | 140                                                        | 8,853                                                              | 1,480                                                                | 1,282                                                          |
| 22 November 2021       | 26 November 2021 | 118                                                        | 7,082                                                              | 1,393                                                                | 1,286                                                          |
| 29 November 2021       | 03 December 2021 | 156                                                        | 7,797                                                              | 1,941                                                                | 1,257                                                          |
| 06 December 2021       | 10 December 2021 | 12,512                                                     | 9,471                                                              | 13,353                                                               | 1,982                                                          |
| 13 December 2021       | 17 December 2021 | 97                                                         | 5,949                                                              | 1,172                                                                | 1,245                                                          |
| 20 December 2021       | 24 December 2021 | 851                                                        | 5,242                                                              | 1,812                                                                | 1,986                                                          |
| 28 December 2021       | 31 December 2021 | 246                                                        | 3,121                                                              | 712                                                                  | 1,015                                                          |
| 03 January 2022        | 07 January 2022  | 200                                                        | 8,072                                                              | 2,730                                                                | 1,654                                                          |
| 10 January 2022        | 14 January 2022  | 158                                                        | 8,137                                                              | 2,113                                                                | 1,610                                                          |
| 17 January 2022        | 21 January 2022  | 174                                                        | 12,680                                                             | 2,596                                                                | 1,652                                                          |
| 24 January 2022        | 28 January 2022  | 157                                                        | 8,913                                                              | 2,804                                                                | 1,834                                                          |
| 31 January 2022        | 04 February 2022 | 225                                                        | 13,133                                                             | 4,624                                                                | 4,044                                                          |
| 07 February 2022       | 11 February 2022 | 256                                                        | 8,412                                                              | 3,271                                                                | 1,506                                                          |
| 14 February 2022       | 18 February 2022 | 240                                                        | 9,296                                                              | 3,336                                                                | 2,612                                                          |
| 21 February 2022       | 25 February 2022 | 203                                                        | 7,661                                                              | 2,906                                                                | 1,928                                                          |
| 28 February 2022       | 04 March 2022    | 174                                                        | 7,679                                                              | 2,760                                                                | 2,528                                                          |
| 07 March 2022          | 11 March 2022    | 201                                                        | 11,453                                                             | 2,829                                                                | 2,685                                                          |
| 14 March 2022          | 18 March 2022    | 210                                                        | 9,635                                                              | 3,115                                                                | 2,373                                                          |
| 21 March 2022          | 25 March 2022    | 162                                                        | 9,686                                                              | 3,152                                                                | 2,612                                                          |
| 28 March 2022          | 01 April 2022    | 218                                                        | 9,702                                                              | 3,226                                                                | 2,088                                                          |
| 04 April 2022          | 08 April 2022    | 223                                                        | 9,082                                                              | 3,057                                                                | 2,274                                                          |
| 11 April 2022          | 14 April 2022    | 80                                                         | 7,241                                                              | 2,533                                                                | 2,174                                                          |
| 19 April 2022          | 22 April 2022    | 184                                                        | 11,788                                                             | 3,516                                                                | 2,061                                                          |
| 25 April 2022          | 29 April 2022    | 184                                                        | 8,817                                                              | 2,397                                                                | 1,858                                                          |
| 03 May 2022            | 06 May 2022      | 185                                                        | 6,551                                                              | 2,313                                                                | 2,370                                                          |
| 10 May 2022            | 13 May 2022      | 237                                                        | 9,711                                                              | 3,428                                                                | 1,880                                                          |
| 16 May 2022            | 20 May 2022      | 120                                                        | 9,932                                                              | 3,382                                                                | 2,118                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 15 November 2021       | 19 November 2021 | 12,339                                                                 | 868                                                                      | 466                                       | 2,282                                             |
| 22 November 2021       | 26 November 2021 | 7,678                                                                  | 432                                                                      | 478                                       | 1,498                                             |
| 29 November 2021       | 03 December 2021 | 6,752                                                                  | 600                                                                      | 485                                       | 1,412                                             |
| 06 December 2021       | 10 December 2021 | 14,023                                                                 | 1,024                                                                    | 683                                       | 2,417                                             |
| 13 December 2021       | 17 December 2021 | 4,835                                                                  | 524                                                                      | 478                                       | 2,102                                             |
| 20 December 2021       | 24 December 2021 | 3,550                                                                  | 654                                                                      | 697                                       | 931                                               |
| 28 December 2021       | 31 December 2021 | 1,626                                                                  | 181                                                                      | 337                                       | 501                                               |
| 03 January 2022        | 07 January 2022  | 4,409                                                                  | 651                                                                      | 620                                       | 1,561                                             |
| 10 January 2022        | 14 January 2022  | 6,361                                                                  | 870                                                                      | 496                                       | 1,294                                             |
| 17 January 2022        | 21 January 2022  | 12,802                                                                 | 1,527                                                                    | 620                                       | 1,745                                             |
| 24 January 2022        | 28 January 2022  | 3,867                                                                  | 937                                                                      | 707                                       | 1,269                                             |
| 31 January 2022        | 04 February 2022 | 8,544                                                                  | 1,543                                                                    | 1,444                                     | 1,923                                             |
| 07 February 2022       | 11 February 2022 | 4,694                                                                  | 1,065                                                                    | 490                                       | 767                                               |
| 14 February 2022       | 18 February 2022 | 7,823                                                                  | 1,836                                                                    | 865                                       | 1,138                                             |
| 21 February 2022       | 25 February 2022 | 5,416                                                                  | 1,483                                                                    | 644                                       | 706                                               |
| 28 February 2022       | 04 March 2022    | 7,928                                                                  | 1,399                                                                    | 876                                       | 940                                               |
| 07 March 2022          | 11 March 2022    | 6,150                                                                  | 1,418                                                                    | 912                                       | 1,514                                             |
| 14 March 2022          | 18 March 2022    | 4,890                                                                  | 1,554                                                                    | 818                                       | 1,167                                             |
| 21 March 2022          | 25 March 2022    | 6,390                                                                  | 1,474                                                                    | 861                                       | 1,004                                             |
| 28 March 2022          | 01 April 2022    | 4,941                                                                  | 1,518                                                                    | 767                                       | 1,102                                             |
| 04 April 2022          | 08 April 2022    | 7,387                                                                  | 1,634                                                                    | 711                                       | 930                                               |
| 11 April 2022          | 14 April 2022    | 4,529                                                                  | 1,170                                                                    | 642                                       | 1,071                                             |
| 19 April 2022          | 22 April 2022    | 10,924                                                                 | 1,870                                                                    | 704                                       | 1,205                                             |
| 25 April 2022          | 29 April 2022    | 5,203                                                                  | 1,106                                                                    | 595                                       | 926                                               |
| 03 May 2022            | 06 May 2022      | 5,319                                                                  | 1,033                                                                    | 788                                       | 890                                               |
| 10 May 2022            | 13 May 2022      | 5,164                                                                  | 1,570                                                                    | 651                                       | 1,578                                             |
| 16 May 2022            | 20 May 2022      | 8,739                                                                  | 1,772                                                                    | 682                                       | 1,132                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 15 November 2021       | 19 November 2021 | 502                                                    | 0                                         | 2,771                                             | 2                                                      |
| 22 November 2021       | 26 November 2021 | 544                                                    | 0                                         | 2,138                                             | 0                                                      |
| 29 November 2021       | 03 December 2021 | 526                                                    | 0                                         | 2,923                                             | 3                                                      |
| 06 December 2021       | 10 December 2021 | 679                                                    | 0                                         | 2,760                                             | 3                                                      |
| 13 December 2021       | 17 December 2021 | 515                                                    | 0                                         | 1,905                                             | 2                                                      |
| 20 December 2021       | 24 December 2021 | 575                                                    | 0                                         | 958                                               | 13                                                     |
| 28 December 2021       | 31 December 2021 | 241                                                    | 0                                         | 1,479                                             | 1                                                      |
| 03 January 2022        | 07 January 2022  | 1,166                                                  | 0                                         | 2,349                                             | 7                                                      |
| 10 January 2022        | 14 January 2022  | 1,414                                                  | 0                                         | 2,440                                             | 10                                                     |
| 17 January 2022        | 21 January 2022  | 1,486                                                  | 0                                         | 4,176                                             | 9                                                      |
| 24 January 2022        | 28 January 2022  | 1,645                                                  | 0                                         | 2,642                                             | 7                                                      |
| 31 January 2022        | 04 February 2022 | 2,294                                                  | 0                                         | 3,155                                             | 12                                                     |
| 07 February 2022       | 11 February 2022 | 1,533                                                  | 0                                         | 4,238                                             | 2                                                      |
| 14 February 2022       | 18 February 2022 | 1,929                                                  | 0                                         | 3,957                                             | 12                                                     |
| 21 February 2022       | 25 February 2022 | 1,727                                                  | 0                                         | 4,242                                             | 0                                                      |
| 28 February 2022       | 04 March 2022    | 2,070                                                  | 0                                         | 4,067                                             | 2                                                      |
| 07 March 2022          | 11 March 2022    | 1,995                                                  | 0                                         | 4,406                                             | 11                                                     |
| 14 March 2022          | 18 March 2022    | 2,505                                                  | 0                                         | 3,783                                             | 13                                                     |
| 21 March 2022          | 25 March 2022    | 2,152                                                  | 0                                         | 2,558                                             | 15                                                     |
| 28 March 2022          | 01 April 2022    | 2,570                                                  | 0                                         | 3,439                                             | 7                                                      |
| 04 April 2022          | 08 April 2022    | 2,179                                                  | 0                                         | 2,195                                             | 6                                                      |
| 11 April 2022          | 14 April 2022    | 1,854                                                  | 0                                         | 2,088                                             | 5                                                      |
| 19 April 2022          | 22 April 2022    | 2,018                                                  | 0                                         | 3,550                                             | 18                                                     |
| 25 April 2022          | 29 April 2022    | 1,739                                                  | 0                                         | 3,571                                             | 13                                                     |
| 03 May 2022            | 06 May 2022      | 1,270                                                  | 0                                         | 1,801                                             | 0                                                      |
| 10 May 2022            | 13 May 2022      | 2,422                                                  | 0                                         | 3,156                                             | 9                                                      |
| 16 May 2022            | 20 May 2022      | 1,996                                                  | 0                                         | 3,927                                             | 21                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 15 November 2021       | 19 November 2021 | 144                                       | 194                                               | 16                                                     | 0                                         |
| 22 November 2021       | 26 November 2021 | 129                                       | 151                                               | 22                                                     | 0                                         |
| 29 November 2021       | 03 December 2021 | 146                                       | 227                                               | 14                                                     | 0                                         |
| 06 December 2021       | 10 December 2021 | 218                                       | 184                                               | 9                                                      | 0                                         |
| 13 December 2021       | 17 December 2021 | 146                                       | 146                                               | 21                                                     | 0                                         |
| 20 December 2021       | 24 December 2021 | 143                                       | 149                                               | 8                                                      | 915                                       |
| 28 December 2021       | 31 December 2021 | 115                                       | 97                                                | 1                                                      | 0                                         |
| 03 January 2022        | 07 January 2022  | 198                                       | 171                                               | 19                                                     | 0                                         |
| 10 January 2022        | 14 January 2022  | 162                                       | 169                                               | 10                                                     | 0                                         |
| 17 January 2022        | 21 January 2022  | 162                                       | 165                                               | 16                                                     | 1                                         |
| 24 January 2022        | 28 January 2022  | 164                                       | 190                                               | 22                                                     | 11                                        |
| 31 January 2022        | 04 February 2022 | 502                                       | 479                                               | 41                                                     | 11                                        |
| 07 February 2022       | 11 February 2022 | 205                                       | 243                                               | 39                                                     | 0                                         |
| 14 February 2022       | 18 February 2022 | 360                                       | 301                                               | 22                                                     | 0                                         |
| 21 February 2022       | 25 February 2022 | 269                                       | 313                                               | 37                                                     | 2                                         |
| 28 February 2022       | 04 March 2022    | 303                                       | 292                                               | 39                                                     | 0                                         |
| 07 March 2022          | 11 March 2022    | 330                                       | 366                                               | 58                                                     | 0                                         |
| 14 March 2022          | 18 March 2022    | 289                                       | 408                                               | 42                                                     | 0                                         |
| 21 March 2022          | 25 March 2022    | 321                                       | 335                                               | 28                                                     | 0                                         |
| 28 March 2022          | 01 April 2022    | 235                                       | 328                                               | 75                                                     | 0                                         |
| 04 April 2022          | 08 April 2022    | 292                                       | 236                                               | 38                                                     | 0                                         |
| 11 April 2022          | 14 April 2022    | 304                                       | 250                                               | 22                                                     | 0                                         |
| 19 April 2022          | 22 April 2022    | 245                                       | 316                                               | 36                                                     | 0                                         |
| 25 April 2022          | 29 April 2022    | 178                                       | 217                                               | 42                                                     | 0                                         |
| 03 May 2022            | 06 May 2022      | 217                                       | 181                                               | 36                                                     | 0                                         |
| 10 May 2022            | 13 May 2022      | 147                                       | 241                                               | 37                                                     | 0                                         |
| 16 May 2022            | 20 May 2022      | 233                                       | 248                                               | 46                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 15 November 2021       | 19 November 2021 | 41                                                | 29                                                     | 2                                         | 154                                               |
| 22 November 2021       | 26 November 2021 | 32                                                | 37                                                     | 0                                         | 67                                                |
| 29 November 2021       | 03 December 2021 | 29                                                | 82                                                     | 0                                         | 54                                                |
| 06 December 2021       | 10 December 2021 | 32                                                | 11                                                     | 12,532                                    | 1,553                                             |
| 13 December 2021       | 17 December 2021 | 23                                                | 23                                                     | 1                                         | 205                                               |
| 20 December 2021       | 24 December 2021 | 207                                               | 955                                                    | 0                                         | 60                                                |
| 28 December 2021       | 31 December 2021 | 77                                                | 5                                                      | 1                                         | 34                                                |
| 03 January 2022        | 07 January 2022  | 33                                                | 37                                                     | 36                                        | 78                                                |
| 10 January 2022        | 14 January 2022  | 37                                                | 72                                                     | 0                                         | 108                                               |
| 17 January 2022        | 21 January 2022  | 18                                                | 32                                                     | 0                                         | 41                                                |
| 24 January 2022        | 28 January 2022  | 20                                                | 51                                                     | 0                                         | 66                                                |
| 31 January 2022        | 04 February 2022 | 40                                                | 81                                                     | 0                                         | 144                                               |
| 07 February 2022       | 11 February 2022 | 36                                                | 40                                                     | 1                                         | 40                                                |
| 14 February 2022       | 18 February 2022 | 36                                                | 21                                                     | 46                                        | 46                                                |
| 21 February 2022       | 25 February 2022 | 27                                                | 42                                                     | 18                                        | 79                                                |
| 28 February 2022       | 04 March 2022    | 45                                                | 24                                                     | 10                                        | 36                                                |
| 07 March 2022          | 11 March 2022    | 36                                                | 30                                                     | 1                                         | 52                                                |
| 14 March 2022          | 18 March 2022    | 27                                                | 79                                                     | 6                                         | 122                                               |
| 21 March 2022          | 25 March 2022    | 36                                                | 42                                                     | 13                                        | 74                                                |
| 28 March 2022          | 01 April 2022    | 27                                                | 28                                                     | 0                                         | 109                                               |
| 04 April 2022          | 08 April 2022    | 27                                                | 20                                                     | 11                                        | 60                                                |
| 11 April 2022          | 14 April 2022    | 41                                                | 16                                                     | 0                                         | 120                                               |
| 19 April 2022          | 22 April 2022    | 27                                                | 8                                                      | 8                                         | 82                                                |
| 25 April 2022          | 29 April 2022    | 27                                                | 16                                                     | 0                                         | 27                                                |
| 03 May 2022            | 06 May 2022      | 27                                                | 15                                                     | 0                                         | 48                                                |
| 10 May 2022            | 13 May 2022      | 36                                                | 42                                                     | 4                                         | 67                                                |
| 16 May 2022            | 20 May 2022      | 28                                                | 17                                                     | 0                                         | 113                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 15 November 2021       | 19 November 2021 | 41                                                     | 127                                       | 2,121                                             | 2                                                      |
| 22 November 2021       | 26 November 2021 | 81                                                     | 76                                        | 1,808                                             | 1                                                      |
| 29 November 2021       | 03 December 2021 | 121                                                    | 60                                        | 1,809                                             | 4                                                      |
| 06 December 2021       | 10 December 2021 | 11,619                                                 | 73                                        | 2,513                                             | 0                                                      |
| 13 December 2021       | 17 December 2021 | 96                                                     | 77                                        | 1,307                                             | 1                                                      |
| 20 December 2021       | 24 December 2021 | 69                                                     | 98                                        | 1,708                                             | 1                                                      |
| 28 December 2021       | 31 December 2021 | 143                                                    | 298                                       | 543                                               | 0                                                      |
| 03 January 2022        | 07 January 2022  | 165                                                    | 115                                       | 2,380                                             | 1                                                      |
| 10 January 2022        | 14 January 2022  | 133                                                    | 104                                       | 2,412                                             | 3                                                      |
| 17 January 2022        | 21 January 2022  | 200                                                    | 30                                        | 2,988                                             | 0                                                      |
| 24 January 2022        | 28 January 2022  | 229                                                    | 144                                       | 3,743                                             | 0                                                      |
| 31 January 2022        | 04 February 2022 | 455                                                    | 223                                       | 5,031                                             | 0                                                      |
| 07 February 2022       | 11 February 2022 | 316                                                    | 260                                       | 2,132                                             | 0                                                      |
| 14 February 2022       | 18 February 2022 | 326                                                    | 140                                       | 2,700                                             | 3                                                      |
| 21 February 2022       | 25 February 2022 | 340                                                    | 92                                        | 1,702                                             | 1                                                      |
| 28 February 2022       | 04 March 2022    | 238                                                    | 137                                       | 2,430                                             | 0                                                      |
| 07 March 2022          | 11 March 2022    | 262                                                    | 151                                       | 2,725                                             | 0                                                      |
| 14 March 2022          | 18 March 2022    | 264                                                    | 130                                       | 3,001                                             | 0                                                      |
| 21 March 2022          | 25 March 2022    | 301                                                    | 85                                        | 2,093                                             | 0                                                      |
| 28 March 2022          | 01 April 2022    | 428                                                    | 101                                       | 2,223                                             | 0                                                      |
| 04 April 2022          | 08 April 2022    | 249                                                    | 134                                       | 2,663                                             | 0                                                      |
| 11 April 2022          | 14 April 2022    | 170                                                    | 87                                        | 2,042                                             | 0                                                      |
| 19 April 2022          | 22 April 2022    | 267                                                    | 117                                       | 3,017                                             | 0                                                      |
| 25 April 2022          | 29 April 2022    | 184                                                    | 135                                       | 2,164                                             | 0                                                      |
| 03 May 2022            | 06 May 2022      | 151                                                    | 91                                        | 1,630                                             | 0                                                      |
| 10 May 2022            | 13 May 2022      | 370                                                    | 184                                       | 1,799                                             | 0                                                      |
| 16 May 2022            | 20 May 2022      | 685                                                    | 96                                        | 2,399                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 15 November 2021       | 19 November 2021 | 683                                          | 13,630                                                  | 1,758                                                     | 137                                              |
| 22 November 2021       | 26 November 2021 | 721                                          | 9,066                                                   | 1,141                                                     | 132                                              |
| 29 November 2021       | 03 December 2021 | 722                                          | 8,096                                                   | 1,791                                                     | 139                                              |
| 06 December 2021       | 10 December 2021 | 989                                          | 14,035                                                  | 2,056                                                     | 10,880                                           |
| 13 December 2021       | 17 December 2021 | 640                                          | 5,098                                                   | 1,039                                                     | 141                                              |
| 20 December 2021       | 24 December 2021 | 984                                          | 4,780                                                   | 846                                                       | 1,103                                            |
| 28 December 2021       | 31 December 2021 | 510                                          | 2,017                                                   | 502                                                       | 174                                              |
| 03 January 2022        | 07 January 2022  | 886                                          | 5,909                                                   | 1,987                                                     | 213                                              |
| 10 January 2022        | 14 January 2022  | 1,005                                        | 8,039                                                   | 1,342                                                     | 266                                              |
| 17 January 2022        | 21 January 2022  | 1,013                                        | 16,351                                                  | 2,380                                                     | 183                                              |
| 24 January 2022        | 28 January 2022  | 964                                          | 4,851                                                   | 1,788                                                     | 210                                              |
| 31 January 2022        | 04 February 2022 | 2,089                                        | 10,906                                                  | 3,284                                                     | 454                                              |
| 07 February 2022       | 11 February 2022 | 806                                          | 5,650                                                   | 2,407                                                     | 242                                              |
| 14 February 2022       | 18 February 2022 | 1,441                                        | 8,941                                                   | 2,860                                                     | 296                                              |
| 21 February 2022       | 25 February 2022 | 1,106                                        | 6,010                                                   | 2,242                                                     | 212                                              |
| 28 February 2022       | 04 March 2022    | 1,376                                        | 7,799                                                   | 1,786                                                     | 292                                              |
| 07 March 2022          | 11 March 2022    | 1,493                                        | 8,505                                                   | 1,890                                                     | 334                                              |
| 14 March 2022          | 18 March 2022    | 1,340                                        | 6,018                                                   | 1,766                                                     | 280                                              |
| 21 March 2022          | 25 March 2022    | 1,495                                        | 9,977                                                   | 2,090                                                     | 279                                              |
| 28 March 2022          | 01 April 2022    | 1,204                                        | 7,415                                                   | 1,637                                                     | 265                                              |
| 04 April 2022          | 08 April 2022    | 1,348                                        | 10,358                                                  | 2,199                                                     | 321                                              |
| 11 April 2022          | 14 April 2022    | 1,220                                        | 6,159                                                   | 1,637                                                     | 245                                              |
| 19 April 2022          | 22 April 2022    | 1,171                                        | 14,515                                                  | 3,040                                                     | 404                                              |
| 25 April 2022          | 29 April 2022    | 1,135                                        | 7,089                                                   | 1,509                                                     | 284                                              |
| 03 May 2022            | 06 May 2022      | 1,459                                        | 7,294                                                   | 1,874                                                     | 308                                              |
| 10 May 2022            | 13 May 2022      | 1,131                                        | 8,001                                                   | 2,118                                                     | 237                                              |
| 16 May 2022            | 20 May 2022      | 1,228                                        | 10,824                                                  | 2,389                                                     | 290                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 15 November 2021       | 19 November 2021 | 6,738                                                       | 651                                                           | 132                                               | 2,085                                                        |
| 22 November 2021       | 26 November 2021 | 3,413                                                       | 229                                                           | 132                                               | 1,538                                                        |
| 29 November 2021       | 03 December 2021 | 2,027                                                       | 329                                                           | 123                                               | 1,757                                                        |
| 06 December 2021       | 10 December 2021 | 8,341                                                       | 2,601                                                         | 342                                               | 1,909                                                        |
| 13 December 2021       | 17 December 2021 | 2,582                                                       | 362                                                           | 121                                               | 1,264                                                        |
| 20 December 2021       | 24 December 2021 | 1,483                                                       | 200                                                           | 185                                               | 1,087                                                        |
| 28 December 2021       | 31 December 2021 | 758                                                         | 66                                                            | 266                                               | 628                                                          |
| 03 January 2022        | 07 January 2022  | 1,672                                                       | 302                                                           | 186                                               | 1,938                                                        |
| 10 January 2022        | 14 January 2022  | 3,220                                                       | 341                                                           | 190                                               | 2,153                                                        |
| 17 January 2022        | 21 January 2022  | 8,787                                                       | 928                                                           | 184                                               | 2,799                                                        |
| 24 January 2022        | 28 January 2022  | 2,017                                                       | 348                                                           | 226                                               | 1,952                                                        |
| 31 January 2022        | 04 February 2022 | 4,350                                                       | 729                                                           | 449                                               | 2,813                                                        |
| 07 February 2022       | 11 February 2022 | 1,784                                                       | 329                                                           | 239                                               | 2,098                                                        |
| 14 February 2022       | 18 February 2022 | 3,831                                                       | 738                                                           | 276                                               | 2,453                                                        |
| 21 February 2022       | 25 February 2022 | 1,812                                                       | 620                                                           | 198                                               | 2,027                                                        |
| 28 February 2022       | 04 March 2022    | 3,576                                                       | 555                                                           | 238                                               | 1,931                                                        |
| 07 March 2022          | 11 March 2022    | 2,166                                                       | 410                                                           | 281                                               | 2,099                                                        |
| 14 March 2022          | 18 March 2022    | 1,683                                                       | 450                                                           | 289                                               | 2,046                                                        |
| 21 March 2022          | 25 March 2022    | 4,112                                                       | 531                                                           | 258                                               | 1,799                                                        |
| 28 March 2022          | 01 April 2022    | 1,511                                                       | 513                                                           | 221                                               | 2,371                                                        |
| 04 April 2022          | 08 April 2022    | 3,936                                                       | 707                                                           | 214                                               | 2,089                                                        |
| 11 April 2022          | 14 April 2022    | 1,714                                                       | 392                                                           | 200                                               | 1,653                                                        |
| 19 April 2022          | 22 April 2022    | 9,677                                                       | 1,752                                                         | 216                                               | 1,718                                                        |
| 25 April 2022          | 29 April 2022    | 2,575                                                       | 414                                                           | 216                                               | 2,037                                                        |
| 03 May 2022            | 06 May 2022      | 2,534                                                       | 612                                                           | 218                                               | 1,262                                                        |
| 10 May 2022            | 13 May 2022      | 3,224                                                       | 565                                                           | 162                                               | 2,008                                                        |
| 16 May 2022            | 20 May 2022      | 5,554                                                       | 1,044                                                         | 189                                               | 2,322                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 15 November 2021       | 19 November 2021 | 313                                                            | 353                                               | 6,194                                                        | 528                                                            |
| 22 November 2021       | 26 November 2021 | 281                                                            | 350                                               | 4,219                                                        | 507                                                            |
| 29 November 2021       | 03 December 2021 | 397                                                            | 349                                               | 4,469                                                        | 588                                                            |
| 06 December 2021       | 10 December 2021 | 1,202                                                          | 1,062                                             | 6,723                                                        | 2,529                                                          |
| 13 December 2021       | 17 December 2021 | 193                                                            | 330                                               | 2,565                                                        | 409                                                            |
| 20 December 2021       | 24 December 2021 | 263                                                            | 497                                               | 2,782                                                        | 633                                                            |
| 28 December 2021       | 31 December 2021 | 93                                                             | 282                                               | 1,602                                                        | 282                                                            |
| 03 January 2022        | 07 January 2022  | 479                                                            | 459                                               | 3,241                                                        | 992                                                            |
| 10 January 2022        | 14 January 2022  | 397                                                            | 407                                               | 3,371                                                        | 723                                                            |
| 17 January 2022        | 21 January 2022  | 417                                                            | 453                                               | 7,151                                                        | 942                                                            |
| 24 January 2022        | 28 January 2022  | 573                                                            | 552                                               | 4,106                                                        | 1,008                                                          |
| 31 January 2022        | 04 February 2022 | 977                                                            | 1,098                                             | 7,007                                                        | 1,796                                                          |
| 07 February 2022       | 11 February 2022 | 674                                                            | 424                                               | 3,710                                                        | 1,182                                                          |
| 14 February 2022       | 18 February 2022 | 568                                                            | 695                                               | 4,854                                                        | 1,101                                                          |
| 21 February 2022       | 25 February 2022 | 576                                                            | 521                                               | 3,877                                                        | 1,083                                                          |
| 28 February 2022       | 04 March 2022    | 425                                                            | 664                                               | 4,772                                                        | 1,248                                                          |
| 07 March 2022          | 11 March 2022    | 399                                                            | 692                                               | 4,902                                                        | 1,347                                                          |
| 14 March 2022          | 18 March 2022    | 584                                                            | 612                                               | 4,515                                                        | 1,477                                                          |
| 21 March 2022          | 25 March 2022    | 452                                                            | 671                                               | 4,545                                                        | 1,393                                                          |
| 28 March 2022          | 01 April 2022    | 548                                                            | 598                                               | 5,290                                                        | 1,140                                                          |
| 04 April 2022          | 08 April 2022    | 584                                                            | 573                                               | 4,836                                                        | 1,433                                                          |
| 11 April 2022          | 14 April 2022    | 498                                                            | 525                                               | 3,755                                                        | 1,042                                                          |
| 19 April 2022          | 22 April 2022    | 482                                                            | 473                                               | 5,174                                                        | 1,287                                                          |
| 25 April 2022          | 29 April 2022    | 443                                                            | 485                                               | 4,065                                                        | 1,005                                                          |
| 03 May 2022            | 06 May 2022      | 477                                                            | 612                                               | 3,816                                                        | 902                                                            |
| 10 May 2022            | 13 May 2022      | 587                                                            | 550                                               | 3,990                                                        | 1,348                                                          |
| 16 May 2022            | 20 May 2022      | 503                                                            | 502                                               | 4,626                                                        | 1,384                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 15 November 2021       | 19 November 2021 | 325                                                | 4,253                                                         | 592                                                             | 140                                                    |
| 22 November 2021       | 26 November 2021 | 316                                                | 4,047                                                         | 577                                                             | 146                                                    |
| 29 November 2021       | 03 December 2021 | 325                                                | 4,653                                                         | 917                                                             | 150                                                    |
| 06 December 2021       | 10 December 2021 | 1,089                                              | 4,716                                                         | 3,637                                                           | 474                                                    |
| 13 December 2021       | 17 December 2021 | 300                                                | 3,214                                                         | 476                                                             | 128                                                    |
| 20 December 2021       | 24 December 2021 | 419                                                | 2,398                                                         | 708                                                             | 183                                                    |
| 28 December 2021       | 31 December 2021 | 206                                                | 1,244                                                         | 269                                                             | 104                                                    |
| 03 January 2022        | 07 January 2022  | 392                                                | 4,188                                                         | 1,055                                                           | 185                                                    |
| 10 January 2022        | 14 January 2022  | 342                                                | 4,347                                                         | 991                                                             | 164                                                    |
| 17 January 2022        | 21 January 2022  | 387                                                | 5,227                                                         | 1,398                                                           | 194                                                    |
| 24 January 2022        | 28 January 2022  | 360                                                | 3,590                                                         | 1,316                                                           | 189                                                    |
| 31 January 2022        | 04 February 2022 | 814                                                | 5,413                                                         | 1,876                                                           | 423                                                    |
| 07 February 2022       | 11 February 2022 | 323                                                | 4,565                                                         | 1,523                                                           | 158                                                    |
| 14 February 2022       | 18 February 2022 | 607                                                | 4,484                                                         | 1,906                                                           | 287                                                    |
| 21 February 2022       | 25 February 2022 | 476                                                | 4,182                                                         | 1,312                                                           | 218                                                    |
| 28 February 2022       | 04 March 2022    | 557                                                | 3,976                                                         | 1,154                                                           | 302                                                    |
| 07 March 2022          | 11 March 2022    | 606                                                | 6,169                                                         | 1,208                                                           | 292                                                    |
| 14 March 2022          | 18 March 2022    | 496                                                | 4,554                                                         | 1,207                                                           | 277                                                    |
| 21 March 2022          | 25 March 2022    | 583                                                | 3,540                                                         | 1,313                                                           | 296                                                    |
| 28 March 2022          | 01 April 2022    | 448                                                | 3,649                                                         | 1,435                                                           | 240                                                    |
| 04 April 2022          | 08 April 2022    | 515                                                | 4,107                                                         | 1,132                                                           | 291                                                    |
| 11 April 2022          | 14 April 2022    | 458                                                | 2,918                                                         | 1,074                                                           | 261                                                    |
| 19 April 2022          | 22 April 2022    | 410                                                | 4,250                                                         | 1,145                                                           | 230                                                    |
| 25 April 2022          | 29 April 2022    | 414                                                | 3,861                                                         | 1,002                                                           | 209                                                    |
| 03 May 2022            | 06 May 2022      | 546                                                | 2,862                                                         | 838                                                             | 273                                                    |
| 10 May 2022            | 13 May 2022      | 483                                                | 3,872                                                         | 1,388                                                           | 217                                                    |
| 16 May 2022            | 20 May 2022      | 465                                                | 4,438                                                         | 1,266                                                           | 240                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 15 November 2021       | 19 November 2021 | 1,215                                                          | 133                                                              | 91                                                     | 216                                                            |
| 22 November 2021       | 26 November 2021 | 882                                                            | 125                                                              | 103                                                    | 196                                                            |
| 29 November 2021       | 03 December 2021 | 1,062                                                          | 171                                                              | 94                                                     | 143                                                            |
| 06 December 2021       | 10 December 2021 | 1,076                                                          | 1,804                                                            | 252                                                    | 192                                                            |
| 13 December 2021       | 17 December 2021 | 652                                                            | 150                                                              | 92                                                     | 156                                                            |
| 20 December 2021       | 24 December 2021 | 524                                                            | 436                                                              | 125                                                    | 150                                                            |
| 28 December 2021       | 31 December 2021 | 248                                                            | 91                                                               | 63                                                     | 60                                                             |
| 03 January 2022        | 07 January 2022  | 920                                                            | 367                                                              | 115                                                    | 189                                                            |
| 10 January 2022        | 14 January 2022  | 857                                                            | 360                                                              | 110                                                    | 168                                                            |
| 17 January 2022        | 21 January 2022  | 930                                                            | 283                                                              | 118                                                    | 175                                                            |
| 24 January 2022        | 28 January 2022  | 590                                                            | 240                                                              | 125                                                    | 147                                                            |
| 31 January 2022        | 04 February 2022 | 1,069                                                          | 378                                                              | 284                                                    | 288                                                            |
| 07 February 2022       | 11 February 2022 | 521                                                            | 335                                                              | 113                                                    | 135                                                            |
| 14 February 2022       | 18 February 2022 | 834                                                            | 469                                                              | 194                                                    | 159                                                            |
| 21 February 2022       | 25 February 2022 | 656                                                            | 431                                                              | 143                                                    | 163                                                            |
| 28 February 2022       | 04 March 2022    | 791                                                            | 404                                                              | 186                                                    | 164                                                            |
| 07 March 2022          | 11 March 2022    | 1,568                                                          | 454                                                              | 194                                                    | 151                                                            |
| 14 March 2022          | 18 March 2022    | 979                                                            | 437                                                              | 180                                                    | 235                                                            |
| 21 March 2022          | 25 March 2022    | 1,300                                                          | 471                                                              | 200                                                    | 327                                                            |
| 28 March 2022          | 01 April 2022    | 1,214                                                          | 566                                                              | 154                                                    | 169                                                            |
| 04 April 2022          | 08 April 2022    | 981                                                            | 493                                                              | 172                                                    | 169                                                            |
| 11 April 2022          | 14 April 2022    | 1,085                                                          | 358                                                              | 163                                                    | 148                                                            |
| 19 April 2022          | 22 April 2022    | 1,295                                                          | 438                                                              | 145                                                    | 142                                                            |
| 25 April 2022          | 29 April 2022    | 1,023                                                          | 364                                                              | 129                                                    | 130                                                            |
| 03 May 2022            | 06 May 2022      | 875                                                            | 248                                                              | 181                                                    | 162                                                            |
| 10 May 2022            | 13 May 2022      | 1,103                                                          | 601                                                              | 133                                                    | 185                                                            |
| 16 May 2022            | 20 May 2022      | 1,102                                                          | 507                                                              | 162                                                    | 193                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 15 November 2021       | 19 November 2021 | 32                                                               | 245                                              | 491                                                         | 100                                                           |
| 22 November 2021       | 26 November 2021 | 20                                                               | 225                                              | 466                                                         | 87                                                            |
| 29 November 2021       | 03 December 2021 | 26                                                               | 233                                              | 439                                                         | 114                                                           |
| 06 December 2021       | 10 December 2021 | 1,563                                                            | 396                                              | 539                                                         | 1,043                                                         |
| 13 December 2021       | 17 December 2021 | 12                                                               | 230                                              | 353                                                         | 95                                                            |
| 20 December 2021       | 24 December 2021 | 117                                                              | 325                                              | 370                                                         | 109                                                           |
| 28 December 2021       | 31 December 2021 | 40                                                               | 167                                              | 208                                                         | 53                                                            |
| 03 January 2022        | 07 January 2022  | 33                                                               | 305                                              | 334                                                         | 155                                                           |
| 10 January 2022        | 14 January 2022  | 41                                                               | 291                                              | 384                                                         | 131                                                           |
| 17 January 2022        | 21 January 2022  | 47                                                               | 309                                              | 415                                                         | 108                                                           |
| 24 January 2022        | 28 January 2022  | 56                                                               | 329                                              | 379                                                         | 202                                                           |
| 31 January 2022        | 04 February 2022 | 99                                                               | 747                                              | 738                                                         | 313                                                           |
| 07 February 2022       | 11 February 2022 | 58                                                               | 263                                              | 294                                                         | 236                                                           |
| 14 February 2022       | 18 February 2022 | 82                                                               | 497                                              | 505                                                         | 310                                                           |
| 21 February 2022       | 25 February 2022 | 76                                                               | 364                                              | 362                                                         | 293                                                           |
| 28 February 2022       | 04 March 2022    | 94                                                               | 463                                              | 399                                                         | 281                                                           |
| 07 March 2022          | 11 March 2022    | 99                                                               | 489                                              | 548                                                         | 330                                                           |
| 14 March 2022          | 18 March 2022    | 118                                                              | 450                                              | 515                                                         | 398                                                           |
| 21 March 2022          | 25 March 2022    | 105                                                              | 488                                              | 455                                                         | 362                                                           |
| 28 March 2022          | 01 April 2022    | 129                                                              | 381                                              | 440                                                         | 415                                                           |
| 04 April 2022          | 08 April 2022    | 69                                                               | 411                                              | 352                                                         | 275                                                           |
| 11 April 2022          | 14 April 2022    | 62                                                               | 402                                              | 497                                                         | 278                                                           |
| 19 April 2022          | 22 April 2022    | 62                                                               | 368                                              | 456                                                         | 221                                                           |
| 25 April 2022          | 29 April 2022    | 43                                                               | 307                                              | 330                                                         | 232                                                           |
| 03 May 2022            | 06 May 2022      | 43                                                               | 418                                              | 360                                                         | 226                                                           |
| 10 May 2022            | 13 May 2022      | 123                                                              | 336                                              | 496                                                         | 388                                                           |
| 16 May 2022            | 20 May 2022      | 134                                                              | 391                                              | 437                                                         | 317                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)            |                                             |                                                        |                                                          |
|------------------------|-------------------|----------------------------------------|---------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|
| For The Period         |                   | Asset Class Total                      | By Product                                  |                                                        |                                                          |
| From                   | To                | New Trade Turnover<br>(US\$mn) / Total | New Trade Turnover<br>(US\$mn) / Basis Swap | New Trade Turnover<br>(US\$mn) / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Overnight<br>Index Swap |
| 23 May 2022            | 27 May 2022       | 2,079,953.87                           | 560,938.44                                  | 1,145,682.59                                           | 373,332.84                                               |
| 30 May 2022            | 02 June 2022      | 1,377,079.55                           | 440,464.68                                  | 637,472.89                                             | 299,141.98                                               |
| 06 June 2022           | 10 June 2022      | 2,168,884.93                           | 475,028.41                                  | 1,158,816.50                                           | 535,040.02                                               |
| 13 June 2022           | 17 June 2022      | 2,196,554.00                           | 416,970.72                                  | 1,275,786.62                                           | 503,796.66                                               |
| 20 June 2022           | 24 June 2022      | 1,722,550.04                           | 444,283.95                                  | 980,380.69                                             | 297,885.40                                               |
| 27 June 2022           | 30 June 2022      | 1,223,697.07                           | 264,717.76                                  | 729,672.10                                             | 229,307.22                                               |
| 04 July 2022           | 08 July 2022      | 1,671,753.04                           | 268,145.77                                  | 853,843.23                                             | 549,764.05                                               |
| 11 July 2022           | 15 July 2022      | 1,450,910.89                           | 261,884.99                                  | 724,776.69                                             | 464,249.22                                               |
| 18 July 2022           | 22 July 2022      | 1,675,121.17                           | 545,957.26                                  | 773,871.69                                             | 355,292.23                                               |
| 25 July 2022           | 29 July 2022      | 1,231,981.58                           | 266,245.26                                  | 582,173.46                                             | 383,562.86                                               |
| 01 August 2022         | 05 August 2022    | 1,270,449.41                           | 275,370.79                                  | 620,837.36                                             | 374,241.26                                               |
| 08 August 2022         | 12 August 2022    | 1,463,703.81                           | 268,822.38                                  | 860,804.01                                             | 334,077.42                                               |
| 15 August 2022         | 19 August 2022    | 1,263,525.02                           | 221,744.29                                  | 704,822.48                                             | 336,958.25                                               |
| 22 August 2022         | 26 August 2022    | 1,172,698.21                           | 220,352.88                                  | 585,327.67                                             | 367,017.65                                               |
| 29 August 2022         | 02 September 2022 | 1,164,197.72                           | 216,725.13                                  | 562,156.30                                             | 385,316.29                                               |
| 05 September 2022      | 09 September 2022 | 1,809,056.55                           | 322,160.99                                  | 992,826.34                                             | 494,069.22                                               |
| 13 September 2022      | 16 September 2022 | 1,827,670.45                           | 293,588.03                                  | 866,232.36                                             | 667,850.06                                               |
| 19 September 2022      | 23 September 2022 | 1,453,769.60                           | 313,622.47                                  | 657,321.99                                             | 482,825.14                                               |
| 26 September 2022      | 30 September 2022 | 1,620,022.59                           | 274,374.29                                  | 681,142.71                                             | 664,505.59                                               |
| 03 October 2022        | 07 October 2022   | 1,161,712.72                           | 277,715.16                                  | 515,102.76                                             | 368,894.80                                               |
| 10 October 2022        | 14 October 2022   | 1,337,364.22                           | 260,239.06                                  | 606,251.23                                             | 470,873.93                                               |
| 17 October 2022        | 21 October 2022   | 1,398,231.19                           | 264,575.93                                  | 632,681.81                                             | 500,973.46                                               |
| 24 October 2022        | 28 October 2022   | 1,318,647.41                           | 273,227.42                                  | 507,805.39                                             | 537,614.60                                               |
| 31 October 2022        | 04 November 2022  | 1,204,105.78                           | 233,801.86                                  | 557,066.14                                             | 413,237.78                                               |
| 07 November 2022       | 11 November 2022  | 1,419,669.38                           | 343,120.38                                  | 694,541.39                                             | 382,007.61                                               |
| 14 November 2022       | 18 November 2022  | 1,541,738.53                           | 266,123.76                                  | 789,984.66                                             | 485,630.12                                               |
| 21 November 2022       | 25 November 2022  | 1,429,416.20                           | 239,819.50                                  | 800,775.45                                             | 388,821.26                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 23 May 2022            | 27 May 2022       | 12,948.61                                                         | 654,403.55                                                                | 210,456.99                                                                     | 547,989.83                                                            |
| 30 May 2022            | 02 June 2022      | 11,735.29                                                         | 334,050.15                                                                | 171,078.42                                                                     | 428,729.39                                                            |
| 06 June 2022           | 10 June 2022      | 11,247.47                                                         | 675,899.03                                                                | 315,181.76                                                                     | 463,780.94                                                            |
| 13 June 2022           | 17 June 2022      | 126,748.73                                                        | 853,686.75                                                                | 297,208.13                                                                     | 290,221.99                                                            |
| 20 June 2022           | 24 June 2022      | 12,682.86                                                         | 488,499.22                                                                | 151,897.56                                                                     | 431,601.09                                                            |
| 27 June 2022           | 30 June 2022      | 8,684.91                                                          | 390,445.85                                                                | 130,267.16                                                                     | 256,032.85                                                            |
| 04 July 2022           | 08 July 2022      | 5,735.34                                                          | 501,079.78                                                                | 343,528.95                                                                     | 262,410.43                                                            |
| 11 July 2022           | 15 July 2022      | 12,661.03                                                         | 433,017.47                                                                | 273,237.20                                                                     | 249,223.96                                                            |
| 18 July 2022           | 22 July 2022      | 312,459.59                                                        | 500,709.38                                                                | 199,819.05                                                                     | 233,497.67                                                            |
| 25 July 2022           | 29 July 2022      | 14,160.44                                                         | 328,981.69                                                                | 217,647.39                                                                     | 252,084.81                                                            |
| 01 August 2022         | 05 August 2022    | 21,916.10                                                         | 352,546.13                                                                | 217,192.51                                                                     | 253,454.69                                                            |
| 08 August 2022         | 12 August 2022    | 29,408.25                                                         | 592,323.67                                                                | 199,454.87                                                                     | 239,414.13                                                            |
| 15 August 2022         | 19 August 2022    | 15,835.25                                                         | 431,161.48                                                                | 224,687.63                                                                     | 205,909.04                                                            |
| 22 August 2022         | 26 August 2022    | 12,045.83                                                         | 341,700.82                                                                | 245,531.29                                                                     | 208,307.05                                                            |
| 29 August 2022         | 02 September 2022 | 21,002.65                                                         | 327,744.08                                                                | 218,757.47                                                                     | 195,722.48                                                            |
| 05 September 2022      | 09 September 2022 | 24,118.62                                                         | 641,917.91                                                                | 292,538.49                                                                     | 298,042.37                                                            |
| 13 September 2022      | 16 September 2022 | 22,831.48                                                         | 542,361.28                                                                | 410,697.86                                                                     | 270,756.55                                                            |
| 19 September 2022      | 23 September 2022 | 16,248.24                                                         | 327,578.84                                                                | 320,686.75                                                                     | 297,374.24                                                            |
| 26 September 2022      | 30 September 2022 | 17,534.03                                                         | 380,553.67                                                                | 419,193.15                                                                     | 256,840.26                                                            |
| 03 October 2022        | 07 October 2022   | 10,952.91                                                         | 252,413.24                                                                | 236,105.80                                                                     | 266,762.25                                                            |
| 10 October 2022        | 14 October 2022   | 26,746.71                                                         | 339,895.65                                                                | 365,440.96                                                                     | 233,492.35                                                            |
| 17 October 2022        | 21 October 2022   | 22,789.77                                                         | 383,503.68                                                                | 359,339.26                                                                     | 241,786.16                                                            |
| 24 October 2022        | 28 October 2022   | 12,885.33                                                         | 280,395.51                                                                | 392,763.96                                                                     | 260,342.09                                                            |
| 31 October 2022        | 04 November 2022  | 11,836.48                                                         | 319,279.00                                                                | 289,543.60                                                                     | 221,965.38                                                            |
| 07 November 2022       | 11 November 2022  | 24,248.08                                                         | 357,220.35                                                                | 263,749.85                                                                     | 318,872.29                                                            |
| 14 November 2022       | 18 November 2022  | 40,119.49                                                         | 371,844.21                                                                | 285,296.54                                                                     | 226,004.27                                                            |
| 21 November 2022       | 25 November 2022  | 16,780.03                                                         | 509,495.07                                                                | 279,640.27                                                                     | 223,039.46                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 23 May 2022            | 27 May 2022       | 491,279.04                                                                       | 162,875.85                                                                         | 164,877.85                                          | 164,940.70                                                  |
| 30 May 2022            | 02 June 2022      | 303,422.75                                                                       | 128,063.56                                                                         | 121,627.90                                          | 30,853.35                                                   |
| 06 June 2022           | 10 June 2022      | 482,917.47                                                                       | 219,858.26                                                                         | 128,386.86                                          | 65,592.44                                                   |
| 13 June 2022           | 17 June 2022      | 422,099.87                                                                       | 206,588.53                                                                         | 99,948.55                                           | 212,232.34                                                  |
| 20 June 2022           | 24 June 2022      | 491,881.47                                                                       | 145,987.84                                                                         | 156,041.56                                          | 140,331.49                                                  |
| 27 June 2022           | 30 June 2022      | 339,226.25                                                                       | 99,040.06                                                                          | 86,373.25                                           | 42,607.94                                                   |
| 04 July 2022           | 08 July 2022      | 352,763.45                                                                       | 206,235.10                                                                         | 91,080.84                                           | 55,845.13                                                   |
| 11 July 2022           | 15 July 2022      | 291,759.22                                                                       | 191,012.01                                                                         | 85,525.29                                           | 53,936.11                                                   |
| 18 July 2022           | 22 July 2022      | 273,162.30                                                                       | 155,473.17                                                                         | 80,889.16                                           | 80,485.19                                                   |
| 25 July 2022           | 29 July 2022      | 253,191.77                                                                       | 165,915.47                                                                         | 75,538.56                                           | 38,413.04                                                   |
| 01 August 2022         | 05 August 2022    | 268,291.23                                                                       | 157,048.76                                                                         | 78,899.25                                           | 80,409.41                                                   |
| 08 August 2022         | 12 August 2022    | 268,480.34                                                                       | 134,622.55                                                                         | 104,798.36                                          | 200,138.09                                                  |
| 15 August 2022         | 19 August 2022    | 273,661.00                                                                       | 112,270.62                                                                         | 71,381.55                                           | 118,211.13                                                  |
| 22 August 2022         | 26 August 2022    | 243,626.86                                                                       | 121,486.35                                                                         | 70,256.76                                           | 68,378.25                                                   |
| 29 August 2022         | 02 September 2022 | 234,412.21                                                                       | 166,558.83                                                                         | 77,158.43                                           | 52,994.37                                                   |
| 05 September 2022      | 09 September 2022 | 350,908.43                                                                       | 201,530.74                                                                         | 88,212.68                                           | 33,496.84                                                   |
| 13 September 2022      | 16 September 2022 | 323,871.08                                                                       | 257,152.21                                                                         | 88,623.08                                           | 191,863.05                                                  |
| 19 September 2022      | 23 September 2022 | 329,743.15                                                                       | 162,138.39                                                                         | 95,287.01                                           | 27,541.74                                                   |
| 26 September 2022      | 30 September 2022 | 300,589.04                                                                       | 245,312.44                                                                         | 85,527.22                                           | 85,320.44                                                   |
| 03 October 2022        | 07 October 2022   | 262,689.52                                                                       | 132,789.00                                                                         | 85,285.81                                           | 76,810.79                                                   |
| 10 October 2022        | 14 October 2022   | 266,355.58                                                                       | 105,432.96                                                                         | 91,186.46                                           | 62,436.23                                                   |
| 17 October 2022        | 21 October 2022   | 249,178.12                                                                       | 141,634.20                                                                         | 86,903.28                                           | 58,714.48                                                   |
| 24 October 2022        | 28 October 2022   | 227,409.89                                                                       | 144,850.64                                                                         | 109,491.92                                          | 39,315.76                                                   |
| 31 October 2022        | 04 November 2022  | 237,787.14                                                                       | 123,694.18                                                                         | 69,952.49                                           | 24,403.12                                                   |
| 07 November 2022       | 11 November 2022  | 337,321.05                                                                       | 118,257.76                                                                         | 105,597.20                                          | 41,032.92                                                   |
| 14 November 2022       | 18 November 2022  | 418,140.45                                                                       | 200,333.58                                                                         | 75,388.67                                           | 39,985.42                                                   |
| 21 November 2022       | 25 November 2022  | 291,280.38                                                                       | 109,180.99                                                                         | 63,381.59                                           | 110,985.81                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 23 May 2022            | 27 May 2022       | 137,200.40                                                    | 0.00                                                | 147,921.91                                                  | 864.80                                                        |
| 30 May 2022            | 02 June 2022      | 121,276.95                                                    | 0.00                                                | 137,750.40                                                  | 705.74                                                        |
| 06 June 2022           | 10 June 2022      | 152,205.71                                                    | 0.00                                                | 253,188.51                                                  | 374.52                                                        |
| 13 June 2022           | 17 June 2022      | 229,617.82                                                    | 0.00                                                | 151,165.84                                                  | 1,167.88                                                      |
| 20 June 2022           | 24 June 2022      | 161,029.83                                                    | 0.00                                                | 125,408.03                                                  | 998.17                                                        |
| 27 June 2022           | 30 June 2022      | 116,335.86                                                    | 0.00                                                | 125,851.09                                                  | 2,576.54                                                      |
| 04 July 2022           | 08 July 2022      | 257,614.17                                                    | 0.00                                                | 132,710.81                                                  | 376.66                                                        |
| 11 July 2022           | 15 July 2022      | 213,540.85                                                    | 0.00                                                | 177,152.53                                                  | 1,693.95                                                      |
| 18 July 2022           | 22 July 2022      | 105,852.78                                                    | 0.00                                                | 114,747.48                                                  | 1,910.32                                                      |
| 25 July 2022           | 29 July 2022      | 207,126.17                                                    | 0.00                                                | 71,654.69                                                   | 310.81                                                        |
| 01 August 2022         | 05 August 2022    | 194,928.83                                                    | 0.00                                                | 118,624.03                                                  | 740.03                                                        |
| 08 August 2022         | 12 August 2022    | 145,097.44                                                    | 0.00                                                | 165,033.73                                                  | 375.90                                                        |
| 15 August 2022         | 19 August 2022    | 166,329.60                                                    | 0.00                                                | 232,440.43                                                  | 1,391.05                                                      |
| 22 August 2022         | 26 August 2022    | 204,048.58                                                    | 0.00                                                | 116,263.84                                                  | 277.38                                                        |
| 29 August 2022         | 02 September 2022 | 188,037.24                                                    | 0.00                                                | 107,785.51                                                  | 1,228.18                                                      |
| 05 September 2022      | 09 September 2022 | 180,051.18                                                    | 0.00                                                | 329,874.22                                                  | 582.45                                                        |
| 13 September 2022      | 16 September 2022 | 220,393.99                                                    | 0.00                                                | 147,835.47                                                  | 536.22                                                        |
| 19 September 2022      | 23 September 2022 | 236,179.65                                                    | 0.00                                                | 100,334.65                                                  | 786.99                                                        |
| 26 September 2022      | 30 September 2022 | 199,761.27                                                    | 0.00                                                | 128,429.20                                                  | 1,345.47                                                      |
| 03 October 2022        | 07 October 2022   | 113,196.71                                                    | 0.00                                                | 6,708.04                                                    | 281.16                                                        |
| 10 October 2022        | 14 October 2022   | 161,494.30                                                    | 0.00                                                | 101,607.87                                                  | 864.47                                                        |
| 17 October 2022        | 21 October 2022   | 184,901.29                                                    | 0.00                                                | 98,095.14                                                   | 337.84                                                        |
| 24 October 2022        | 28 October 2022   | 286,159.05                                                    | 0.00                                                | 87,034.56                                                   | 738.76                                                        |
| 31 October 2022        | 04 November 2022  | 241,515.52                                                    | 0.00                                                | 110,934.44                                                  | 514.39                                                        |
| 07 November 2022       | 11 November 2022  | 192,990.60                                                    | 0.00                                                | 137,126.50                                                  | 1,886.89                                                      |
| 14 November 2022       | 18 November 2022  | 204,587.61                                                    | 0.00                                                | 190,619.21                                                  | 355.41                                                        |
| 21 November 2022       | 25 November 2022  | 199,032.96                                                    | 0.00                                                | 183,498.65                                                  | 865.44                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 23 May 2022            | 27 May 2022       | 54,491.04                                           | 21,566.69                                                   | 6,138.79                                                      | 485.11                                              |
| 30 May 2022            | 02 June 2022      | 28,308.57                                           | 11,363.73                                                   | 6,481.94                                                      | 0.00                                                |
| 06 June 2022           | 10 June 2022      | 30,589.28                                           | 17,312.09                                                   | 34,396.41                                                     | 0.00                                                |
| 13 June 2022           | 17 June 2022      | 19,705.41                                           | 23,039.76                                                   | 17,183.72                                                     | 0.00                                                |
| 20 June 2022           | 24 June 2022      | 30,801.81                                           | 17,029.59                                                   | 12,537.75                                                     | 0.00                                                |
| 27 June 2022           | 30 June 2022      | 14,878.58                                           | 8,777.01                                                    | 12,276.07                                                     | 0.00                                                |
| 04 July 2022           | 08 July 2022      | 17,061.05                                           | 12,748.96                                                   | 7,949.07                                                      | 0.00                                                |
| 11 July 2022           | 15 July 2022      | 16,336.79                                           | 9,326.42                                                    | 9,969.96                                                      | 0.00                                                |
| 18 July 2022           | 22 July 2022      | 17,992.18                                           | 10,406.64                                                   | 10,370.26                                                     | 86.45                                               |
| 25 July 2022           | 29 July 2022      | 16,576.49                                           | 10,048.19                                                   | 8,699.82                                                      | 0.00                                                |
| 01 August 2022         | 05 August 2022    | 17,060.22                                           | 10,329.88                                                   | 8,610.94                                                      | 0.00                                                |
| 08 August 2022         | 12 August 2022    | 14,965.01                                           | 11,038.11                                                   | 5,166.98                                                      | 0.00                                                |
| 15 August 2022         | 19 August 2022    | 14,007.68                                           | 10,614.57                                                   | 2,023.41                                                      | 0.00                                                |
| 22 August 2022         | 26 August 2022    | 13,808.89                                           | 6,324.78                                                    | 1,193.00                                                      | 0.00                                                |
| 29 August 2022         | 02 September 2022 | 10,649.06                                           | 6,858.32                                                    | 24,117.97                                                     | 0.00                                                |
| 05 September 2022      | 09 September 2022 | 11,935.45                                           | 6,272.77                                                    | 22,940.27                                                     | 0.00                                                |
| 13 September 2022      | 16 September 2022 | 13,765.77                                           | 7,319.68                                                    | 15,807.24                                                     | 0.00                                                |
| 19 September 2022      | 23 September 2022 | 16,500.54                                           | 10,616.28                                                   | 11,751.31                                                     | 0.00                                                |
| 26 September 2022      | 30 September 2022 | 11,269.40                                           | 9,672.82                                                    | 14,309.26                                                     | 0.00                                                |
| 03 October 2022        | 07 October 2022   | 10,692.81                                           | 9,702.89                                                    | 15,338.57                                                     | 0.00                                                |
| 10 October 2022        | 14 October 2022   | 11,903.77                                           | 11,130.32                                                   | 11,557.64                                                     | 0.00                                                |
| 17 October 2022        | 21 October 2022   | 12,289.64                                           | 7,961.52                                                    | 8,109.20                                                      | 0.00                                                |
| 24 October 2022        | 28 October 2022   | 13,187.74                                           | 7,712.24                                                    | 6,609.51                                                      | 0.00                                                |
| 31 October 2022        | 04 November 2022  | 10,646.60                                           | 8,485.43                                                    | 5,550.62                                                      | 0.00                                                |
| 07 November 2022       | 11 November 2022  | 17,455.92                                           | 6,306.62                                                    | 5,237.47                                                      | 0.00                                                |
| 14 November 2022       | 18 November 2022  | 13,601.78                                           | 7,183.45                                                    | 6,955.31                                                      | 0.00                                                |
| 21 November 2022       | 25 November 2022  | 11,988.10                                           | 3,354.59                                                    | 4,376.96                                                      | 0.00                                                |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 23 May 2022            | 27 May 2022       | 1,872.04                                                    | 363.91                                                        | 0.00                                                | 1,695.24                                                    |
| 30 May 2022            | 02 June 2022      | 1,101.59                                                    | 13.41                                                         | 0.00                                                | 1,424.55                                                    |
| 06 June 2022           | 10 June 2022      | 1,065.94                                                    | 571.92                                                        | 52.15                                               | 1,391.60                                                    |
| 13 June 2022           | 17 June 2022      | 724.25                                                      | 249.94                                                        | 13.08                                               | 3,371.91                                                    |
| 20 June 2022           | 24 June 2022      | 1,542.53                                                    | 319.24                                                        | 0.00                                                | 2,906.34                                                    |
| 27 June 2022           | 30 June 2022      | 731.87                                                      | 899.51                                                        | 0.00                                                | 1,830.18                                                    |
| 04 July 2022           | 08 July 2022      | 784.77                                                      | 576.38                                                        | 14.71                                               | 1,103.41                                                    |
| 11 July 2022           | 15 July 2022      | 725.47                                                      | 452.07                                                        | 39.30                                               | 1,739.56                                                    |
| 18 July 2022           | 22 July 2022      | 741.28                                                      | 448.98                                                        | 301,333.24                                          | 86,316.66                                                   |
| 25 July 2022           | 29 July 2022      | 1,166.09                                                    | 39.69                                                         | 0.00                                                | 1,791.19                                                    |
| 01 August 2022         | 05 August 2022    | 781.38                                                      | 896.26                                                        | 0.00                                                | 1,100.15                                                    |
| 08 August 2022         | 12 August 2022    | 816.83                                                      | 3,155.31                                                      | 314.89                                              | 1,493.62                                                    |
| 15 August 2022         | 19 August 2022    | 896.60                                                      | 397.60                                                        | 0.00                                                | 979.70                                                      |
| 22 August 2022         | 26 August 2022    | 1,964.20                                                    | 7,194.03                                                      | 0.00                                                | 2,659.51                                                    |
| 29 August 2022         | 02 September 2022 | 1,691.83                                                    | 6,837.35                                                      | 0.00                                                | 4,335.01                                                    |
| 05 September 2022      | 09 September 2022 | 1,166.05                                                    | 444.34                                                        | 0.00                                                | 2,663.66                                                    |
| 13 September 2022      | 16 September 2022 | 954.69                                                      | 347.14                                                        | 0.00                                                | 2,430.02                                                    |
| 19 September 2022      | 23 September 2022 | 957.41                                                      | 639.74                                                        | 0.00                                                | 2,086.71                                                    |
| 26 September 2022      | 30 September 2022 | 861.97                                                      | 1,036.60                                                      | 0.00                                                | 2,296.64                                                    |
| 03 October 2022        | 07 October 2022   | 773.10                                                      | 507.79                                                        | 0.00                                                | 1,748.99                                                    |
| 10 October 2022        | 14 October 2022   | 834.11                                                      | 3,446.80                                                      | 0.00                                                | 1,469.17                                                    |
| 17 October 2022        | 21 October 2022   | 817.76                                                      | 581.48                                                        | 0.00                                                | 2,157.37                                                    |
| 24 October 2022        | 28 October 2022   | 1,079.70                                                    | 17,592.28                                                     | 0.00                                                | 2,008.65                                                    |
| 31 October 2022        | 04 November 2022  | 924.54                                                      | 1,129.13                                                      | 0.00                                                | 2,599.09                                                    |
| 07 November 2022       | 11 November 2022  | 1,251.75                                                    | 123.88                                                        | 0.00                                                | 2,412.76                                                    |
| 14 November 2022       | 18 November 2022  | 764.99                                                      | 160.30                                                        | 0.00                                                | 2,421.01                                                    |
| 21 November 2022       | 25 November 2022  | 4,983.88                                                    | 519.97                                                        | 0.00                                                | 2,594.19                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                      |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                      |                                                              |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / HKD /<br>Overnight Index Swap |
| 23 May 2022            | 27 May 2022       | 22,554.84                                                      | 4,149.76                                             | 172,638.52                                                   | 38.22                                                          |
| 30 May 2022            | 02 June 2022      | 5,464.60                                                       | 7,409.20                                             | 78,717.68                                                    | 0.01                                                           |
| 06 June 2022           | 10 June 2022      | 13,599.33                                                      | 4,117.22                                             | 136,969.08                                                   | 0.04                                                           |
| 13 June 2022           | 17 June 2022      | 14,541.62                                                      | 4,057.04                                             | 90,447.24                                                    | 0.00                                                           |
| 20 June 2022           | 24 June 2022      | 12,463.05                                                      | 2,336.99                                             | 76,928.84                                                    | 0.00                                                           |
| 27 June 2022           | 30 June 2022      | 7,234.13                                                       | 3,710.37                                             | 63,435.83                                                    | 0.00                                                           |
| 04 July 2022           | 08 July 2022      | 13,180.86                                                      | 1,887.67                                             | 151,930.16                                                   | 0.00                                                           |
| 11 July 2022           | 15 July 2022      | 4,610.12                                                       | 1,972.55                                             | 122,441.56                                                   | 200.77                                                         |
| 18 July 2022           | 22 July 2022      | 60,229.34                                                      | 4,985.19                                             | 75,552.85                                                    | 0.00                                                           |
| 25 July 2022           | 29 July 2022      | 18,409.49                                                      | 8,625.54                                             | 73,162.22                                                    | 0.00                                                           |
| 01 August 2022         | 05 August 2022    | 23,355.83                                                      | 2,334.04                                             | 76,624.13                                                    | 0.00                                                           |
| 08 August 2022         | 12 August 2022    | 11,100.24                                                      | 3,088.92                                             | 136,293.01                                                   | 0.00                                                           |
| 15 August 2022         | 19 August 2022    | 10,625.32                                                      | 15,536.80                                            | 81,836.09                                                    | 0.00                                                           |
| 22 August 2022         | 26 August 2022    | 13,993.10                                                      | 5,675.34                                             | 79,498.47                                                    | 0.00                                                           |
| 29 August 2022         | 02 September 2022 | 10,699.52                                                      | 1,961.14                                             | 86,751.08                                                    | 0.00                                                           |
| 05 September 2022      | 09 September 2022 | 26,193.60                                                      | 1,629.47                                             | 100,246.19                                                   | 0.38                                                           |
| 13 September 2022      | 16 September 2022 | 11,364.16                                                      | 1,233.68                                             | 53,548.75                                                    | 0.00                                                           |
| 19 September 2022      | 23 September 2022 | 6,506.67                                                       | 6,141.90                                             | 69,789.96                                                    | 0.00                                                           |
| 26 September 2022      | 30 September 2022 | 17,143.05                                                      | 6,320.20                                             | 73,898.40                                                    | 0.00                                                           |
| 03 October 2022        | 07 October 2022   | 5,770.16                                                       | 5,125.05                                             | 74,491.47                                                    | 0.00                                                           |
| 10 October 2022        | 14 October 2022   | 12,860.81                                                      | 7,979.61                                             | 64,086.76                                                    | 0.00                                                           |
| 17 October 2022        | 21 October 2022   | 24,015.85                                                      | 7,234.56                                             | 76,870.72                                                    | 0.00                                                           |
| 24 October 2022        | 28 October 2022   | 17,061.79                                                      | 3,779.42                                             | 73,582.68                                                    | 0.00                                                           |
| 31 October 2022        | 04 November 2022  | 9,264.67                                                       | 2,186.48                                             | 60,384.35                                                    | 0.00                                                           |
| 07 November 2022       | 11 November 2022  | 8,449.12                                                       | 8,379.95                                             | 134,673.89                                                   | 0.00                                                           |
| 14 November 2022       | 18 November 2022  | 6,501.23                                                       | 5,183.86                                             | 107,311.58                                                   | 0.00                                                           |
| 21 November 2022       | 25 November 2022  | 20,607.74                                                      | 1,288.44                                             | 80,912.80                                                    | 0.00                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 23 May 2022            | 27 May 2022       | 336,934.68                                             | 635,047.49                                                     | 206,171.88                                                       | 317,661.29                                                 |
| 30 May 2022            | 02 June 2022      | 283,119.02                                             | 376,261.59                                                     | 165,199.33                                                       | 253,329.23                                                 |
| 06 June 2022           | 10 June 2022      | 311,882.91                                             | 683,296.84                                                     | 333,892.10                                                       | 278,928.95                                                 |
| 13 June 2022           | 17 June 2022      | 293,246.65                                             | 794,805.29                                                     | 241,035.68                                                       | 217,260.84                                                 |
| 20 June 2022           | 24 June 2022      | 255,103.59                                             | 616,233.87                                                     | 110,537.36                                                       | 231,024.09                                                 |
| 27 June 2022           | 30 June 2022      | 159,755.56                                             | 486,438.17                                                     | 89,985.11                                                        | 149,673.47                                                 |
| 04 July 2022           | 08 July 2022      | 158,101.50                                             | 498,719.99                                                     | 270,066.90                                                       | 153,590.83                                                 |
| 11 July 2022           | 15 July 2022      | 158,011.05                                             | 359,455.02                                                     | 233,781.50                                                       | 150,636.43                                                 |
| 18 July 2022           | 22 July 2022      | 140,671.04                                             | 405,621.59                                                     | 176,480.56                                                       | 354,005.54                                                 |
| 25 July 2022           | 29 July 2022      | 165,504.67                                             | 385,938.05                                                     | 148,976.87                                                       | 160,201.66                                                 |
| 01 August 2022         | 05 August 2022    | 177,077.27                                             | 332,968.39                                                     | 145,709.38                                                       | 154,549.58                                                 |
| 08 August 2022         | 12 August 2022    | 145,655.20                                             | 345,990.62                                                     | 169,181.55                                                       | 134,216.42                                                 |
| 15 August 2022         | 19 August 2022    | 120,818.26                                             | 259,843.97                                                     | 156,191.27                                                       | 124,054.06                                                 |
| 22 August 2022         | 26 August 2022    | 130,611.89                                             | 310,238.63                                                     | 140,311.54                                                       | 123,953.84                                                 |
| 29 August 2022         | 02 September 2022 | 126,956.50                                             | 301,740.18                                                     | 154,396.04                                                       | 112,296.67                                                 |
| 05 September 2022      | 09 September 2022 | 220,383.39                                             | 519,106.60                                                     | 263,857.00                                                       | 204,557.08                                                 |
| 13 September 2022      | 16 September 2022 | 189,965.51                                             | 462,280.69                                                     | 419,401.32                                                       | 178,155.23                                                 |
| 19 September 2022      | 23 September 2022 | 195,693.02                                             | 445,995.23                                                     | 226,960.78                                                       | 197,350.38                                                 |
| 26 September 2022      | 30 September 2022 | 171,257.47                                             | 380,663.24                                                     | 430,909.94                                                       | 166,755.83                                                 |
| 03 October 2022        | 07 October 2022   | 176,611.50                                             | 344,867.48                                                     | 233,800.42                                                       | 172,117.65                                                 |
| 10 October 2022        | 14 October 2022   | 149,169.22                                             | 364,686.76                                                     | 280,649.91                                                       | 151,103.66                                                 |
| 17 October 2022        | 21 October 2022   | 158,148.44                                             | 388,064.82                                                     | 283,027.81                                                       | 153,025.44                                                 |
| 24 October 2022        | 28 October 2022   | 146,768.34                                             | 297,071.81                                                     | 209,453.21                                                       | 163,827.75                                                 |
| 31 October 2022        | 04 November 2022  | 151,016.29                                             | 349,335.17                                                     | 155,263.45                                                       | 133,278.20                                                 |
| 07 November 2022       | 11 November 2022  | 211,687.31                                             | 371,736.94                                                     | 173,319.64                                                       | 187,108.42                                                 |
| 14 November 2022       | 18 November 2022  | 171,949.45                                             | 441,699.00                                                     | 267,070.25                                                       | 146,897.28                                                 |
| 21 November 2022       | 25 November 2022  | 163,161.36                                             | 414,445.54                                                     | 163,418.18                                                       | 129,256.52                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|-------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 23 May 2022            | 27 May 2022       | 527,558.62                                                          | 203,260.38                                                            | 91,849.44                                                    | 247,067.09                                                           |
| 30 May 2022            | 02 June 2022      | 268,871.99                                                          | 194,651.25                                                            | 67,355.72                                                    | 139,252.58                                                           |
| 06 June 2022           | 10 June 2022      | 483,441.93                                                          | 359,799.81                                                            | 60,943.63                                                    | 212,360.99                                                           |
| 13 June 2022           | 17 June 2022      | 365,440.42                                                          | 294,316.85                                                            | 75,066.02                                                    | 271,426.68                                                           |
| 20 June 2022           | 24 June 2022      | 491,519.02                                                          | 116,143.46                                                            | 79,405.48                                                    | 195,655.78                                                           |
| 27 June 2022           | 30 June 2022      | 380,977.79                                                          | 107,426.30                                                            | 46,983.66                                                    | 118,687.19                                                           |
| 04 July 2022           | 08 July 2022      | 411,462.65                                                          | 338,074.74                                                            | 45,198.82                                                    | 146,826.69                                                           |
| 11 July 2022           | 15 July 2022      | 328,569.23                                                          | 298,919.43                                                            | 39,473.95                                                    | 138,211.06                                                           |
| 18 July 2022           | 22 July 2022      | 365,231.52                                                          | 181,802.27                                                            | 55,706.03                                                    | 145,461.51                                                           |
| 25 July 2022           | 29 July 2022      | 238,293.64                                                          | 193,106.00                                                            | 32,828.83                                                    | 117,799.70                                                           |
| 01 August 2022         | 05 August 2022    | 256,713.54                                                          | 194,470.12                                                            | 43,476.35                                                    | 118,604.94                                                           |
| 08 August 2022         | 12 August 2022    | 354,106.77                                                          | 144,909.78                                                            | 31,915.63                                                    | 167,339.04                                                           |
| 15 August 2022         | 19 August 2022    | 254,273.60                                                          | 192,241.70                                                            | 28,419.70                                                    | 158,760.51                                                           |
| 22 August 2022         | 26 August 2022    | 215,367.86                                                          | 208,259.94                                                            | 26,905.39                                                    | 102,550.10                                                           |
| 29 August 2022         | 02 September 2022 | 222,918.38                                                          | 207,373.64                                                            | 31,381.58                                                    | 100,276.11                                                           |
| 05 September 2022      | 09 September 2022 | 500,200.21                                                          | 348,346.27                                                            | 47,817.12                                                    | 178,991.76                                                           |
| 13 September 2022      | 16 September 2022 | 444,141.10                                                          | 498,404.20                                                            | 48,458.57                                                    | 125,108.18                                                           |
| 19 September 2022      | 23 September 2022 | 302,395.94                                                          | 325,656.74                                                            | 48,307.34                                                    | 137,360.29                                                           |
| 26 September 2022      | 30 September 2022 | 308,818.33                                                          | 439,400.10                                                            | 40,345.81                                                    | 128,137.60                                                           |
| 03 October 2022        | 07 October 2022   | 292,478.04                                                          | 263,571.61                                                            | 39,126.24                                                    | 72,515.31                                                            |
| 10 October 2022        | 14 October 2022   | 279,981.74                                                          | 323,943.02                                                            | 38,908.16                                                    | 118,063.78                                                           |
| 17 October 2022        | 21 October 2022   | 331,217.81                                                          | 321,971.84                                                            | 37,804.70                                                    | 127,480.02                                                           |
| 24 October 2022        | 28 October 2022   | 202,594.82                                                          | 367,821.84                                                            | 39,676.82                                                    | 124,620.28                                                           |
| 31 October 2022        | 04 November 2022  | 269,706.87                                                          | 229,864.78                                                            | 32,186.71                                                    | 109,792.51                                                           |
| 07 November 2022       | 11 November 2022  | 312,301.07                                                          | 227,892.19                                                            | 53,091.95                                                    | 128,315.99                                                           |
| 14 November 2022       | 18 November 2022  | 343,027.43                                                          | 291,956.63                                                            | 35,791.71                                                    | 169,904.63                                                           |
| 21 November 2022       | 25 November 2022  | 375,234.10                                                          | 214,176.48                                                            | 35,156.76                                                    | 143,902.86                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 23 May 2022            | 27 May 2022       | 55,921.16                                                              | 100,289.25                                                   | 232,022.28                                                           | 63,266.80                                                              |
| 30 May 2022            | 02 June 2022      | 34,833.08                                                              | 78,198.49                                                    | 140,788.96                                                           | 35,404.27                                                              |
| 06 June 2022           | 10 June 2022      | 63,332.00                                                              | 84,638.77                                                    | 275,237.92                                                           | 61,450.13                                                              |
| 13 June 2022           | 17 June 2022      | 69,169.83                                                              | 78,266.28                                                    | 397,491.41                                                           | 84,850.01                                                              |
| 20 June 2022           | 24 June 2022      | 72,291.61                                                              | 79,697.78                                                    | 171,882.20                                                           | 54,340.71                                                              |
| 27 June 2022           | 30 June 2022      | 40,679.42                                                              | 41,346.02                                                    | 146,105.83                                                           | 44,979.22                                                              |
| 04 July 2022           | 08 July 2022      | 71,961.56                                                              | 41,472.13                                                    | 178,931.18                                                           | 83,155.22                                                              |
| 11 July 2022           | 15 July 2022      | 52,714.16                                                              | 41,796.28                                                    | 160,327.21                                                           | 52,075.52                                                              |
| 18 July 2022           | 22 July 2022      | 58,634.25                                                              | 72,427.60                                                    | 154,441.96                                                           | 61,026.45                                                              |
| 25 July 2022           | 29 July 2022      | 58,428.40                                                              | 45,236.20                                                    | 135,214.24                                                           | 84,030.56                                                              |
| 01 August 2022         | 05 August 2022    | 58,633.36                                                              | 43,837.66                                                    | 152,166.18                                                           | 73,262.15                                                              |
| 08 August 2022         | 12 August 2022    | 60,660.84                                                              | 74,541.92                                                    | 203,257.75                                                           | 93,122.28                                                              |
| 15 August 2022         | 19 August 2022    | 56,239.66                                                              | 40,061.47                                                    | 155,306.52                                                           | 53,034.99                                                              |
| 22 August 2022         | 26 August 2022    | 50,916.55                                                              | 40,115.91                                                    | 166,298.21                                                           | 62,101.52                                                              |
| 29 August 2022         | 02 September 2022 | 53,695.17                                                              | 44,426.63                                                    | 138,878.14                                                           | 54,339.34                                                              |
| 05 September 2022      | 09 September 2022 | 46,019.04                                                              | 39,554.99                                                    | 213,213.83                                                           | 52,731.61                                                              |
| 13 September 2022      | 16 September 2022 | 56,192.67                                                              | 40,133.00                                                    | 199,972.95                                                           | 58,572.25                                                              |
| 19 September 2022      | 23 September 2022 | 51,233.91                                                              | 42,356.58                                                    | 127,938.36                                                           | 53,201.81                                                              |
| 26 September 2022      | 30 September 2022 | 71,246.41                                                              | 39,948.20                                                    | 120,699.94                                                           | 81,714.54                                                              |
| 03 October 2022        | 07 October 2022   | 36,927.95                                                              | 39,328.41                                                    | 93,774.68                                                            | 31,210.12                                                              |
| 10 October 2022        | 14 October 2022   | 60,304.36                                                              | 42,344.96                                                    | 115,291.44                                                           | 45,136.54                                                              |
| 17 October 2022        | 21 October 2022   | 43,561.88                                                              | 46,044.25                                                    | 98,507.66                                                            | 68,803.48                                                              |
| 24 October 2022        | 28 October 2022   | 49,512.66                                                              | 41,370.43                                                    | 105,239.71                                                           | 53,859.47                                                              |
| 31 October 2022        | 04 November 2022  | 58,743.03                                                              | 40,199.40                                                    | 99,324.73                                                            | 55,908.74                                                              |
| 07 November 2022       | 11 November 2022  | 49,907.87                                                              | 62,380.97                                                    | 149,848.63                                                           | 49,244.71                                                              |
| 14 November 2022       | 18 November 2022  | 65,861.89                                                              | 47,083.34                                                    | 153,252.45                                                           | 57,460.43                                                              |
| 21 November 2022       | 25 November 2022  | 57,265.95                                                              | 38,224.81                                                    | 169,890.03                                                           | 63,875.18                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 23 May 2022            | 27 May 2022       | 27,839.80                                                     | 100,779.08                                                            | 29,667.22                                                               | 8,297.14                                                       |
| 30 May 2022            | 02 June 2022      | 22,473.65                                                     | 63,114.13                                                             | 23,274.66                                                               | 7,192.47                                                       |
| 06 June 2022           | 10 June 2022      | 28,738.43                                                     | 143,411.45                                                            | 34,763.26                                                               | 7,467.30                                                       |
| 13 June 2022           | 17 June 2022      | 30,171.93                                                     | 187,273.74                                                            | 32,291.79                                                               | 7,055.97                                                       |
| 20 June 2022           | 24 June 2022      | 26,974.31                                                     | 83,612.24                                                             | 37,236.75                                                               | 9,099.90                                                       |
| 27 June 2022           | 30 June 2022      | 14,069.48                                                     | 58,851.56                                                             | 24,778.80                                                               | 4,018.19                                                       |
| 04 July 2022           | 08 July 2022      | 15,658.97                                                     | 84,100.73                                                             | 32,448.85                                                               | 3,991.45                                                       |
| 11 July 2022           | 15 July 2022      | 14,530.64                                                     | 76,528.18                                                             | 45,002.57                                                               | 5,669.15                                                       |
| 18 July 2022           | 22 July 2022      | 41,445.28                                                     | 80,835.92                                                             | 36,906.24                                                               | 10,681.37                                                      |
| 25 July 2022           | 29 July 2022      | 15,800.06                                                     | 65,957.49                                                             | 29,535.06                                                               | 4,186.00                                                       |
| 01 August 2022         | 05 August 2022    | 21,332.07                                                     | 70,294.21                                                             | 25,803.60                                                               | 4,143.34                                                       |
| 08 August 2022         | 12 August 2022    | 15,543.99                                                     | 95,433.56                                                             | 19,635.96                                                               | 4,188.74                                                       |
| 15 August 2022         | 19 August 2022    | 15,519.54                                                     | 98,107.35                                                             | 21,108.43                                                               | 5,279.19                                                       |
| 22 August 2022         | 26 August 2022    | 16,735.25                                                     | 73,558.48                                                             | 29,315.55                                                               | 3,895.51                                                       |
| 29 August 2022         | 02 September 2022 | 16,642.84                                                     | 72,844.13                                                             | 49,167.52                                                               | 4,033.75                                                       |
| 05 September 2022      | 09 September 2022 | 18,562.34                                                     | 77,249.42                                                             | 28,218.67                                                               | 3,564.23                                                       |
| 13 September 2022      | 16 September 2022 | 15,619.40                                                     | 72,317.05                                                             | 37,449.58                                                               | 3,447.75                                                       |
| 19 September 2022      | 23 September 2022 | 13,759.33                                                     | 64,546.66                                                             | 40,115.18                                                               | 4,092.98                                                       |
| 26 September 2022      | 30 September 2022 | 13,844.09                                                     | 83,562.95                                                             | 50,058.21                                                               | 5,454.51                                                       |
| 03 October 2022        | 07 October 2022   | 13,538.58                                                     | 37,990.64                                                             | 26,072.39                                                               | 5,133.08                                                       |
| 10 October 2022        | 14 October 2022   | 14,543.47                                                     | 68,721.33                                                             | 28,463.66                                                               | 5,137.35                                                       |
| 17 October 2022        | 21 October 2022   | 14,340.32                                                     | 57,290.88                                                             | 39,121.54                                                               | 5,594.29                                                       |
| 24 October 2022        | 28 October 2022   | 13,459.76                                                     | 54,417.55                                                             | 45,166.34                                                               | 6,381.48                                                       |
| 31 October 2022        | 04 November 2022  | 15,538.30                                                     | 56,420.19                                                             | 46,620.53                                                               | 4,797.87                                                       |
| 07 November 2022       | 11 November 2022  | 19,497.00                                                     | 78,803.44                                                             | 36,613.03                                                               | 5,905.65                                                       |
| 14 November 2022       | 18 November 2022  | 22,254.93                                                     | 101,280.71                                                            | 44,251.19                                                               | 5,035.80                                                       |
| 21 November 2022       | 25 November 2022  | 23,567.78                                                     | 87,496.75                                                             | 27,415.51                                                               | 4,700.31                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 23 May 2022            | 27 May 2022       | 30,362.81                                                              | 13,507.08                                                                | 6,605.36                                                       | 3,032.76                                                               |
| 30 May 2022            | 02 June 2022      | 20,837.18                                                              | 8,482.21                                                                 | 5,099.53                                                       | 2,259.89                                                               |
| 06 June 2022           | 10 June 2022      | 37,727.11                                                              | 10,602.94                                                                | 6,197.96                                                       | 3,927.69                                                               |
| 13 June 2022           | 17 June 2022      | 40,647.83                                                              | 15,935.86                                                                | 3,568.27                                                       | 3,585.82                                                               |
| 20 June 2022           | 24 June 2022      | 32,387.72                                                              | 12,220.57                                                                | 8,061.41                                                       | 2,131.54                                                               |
| 27 June 2022           | 30 June 2022      | 22,224.83                                                              | 7,485.95                                                                 | 3,609.30                                                       | 1,407.61                                                               |
| 04 July 2022           | 08 July 2022      | 26,968.82                                                              | 15,463.58                                                                | 3,668.90                                                       | 1,897.86                                                               |
| 11 July 2022           | 15 July 2022      | 16,438.26                                                              | 13,057.99                                                                | 4,800.87                                                       | 1,579.11                                                               |
| 18 July 2022           | 22 July 2022      | 21,840.67                                                              | 12,058.95                                                                | 6,021.55                                                       | 3,728.61                                                               |
| 25 July 2022           | 29 July 2022      | 20,526.90                                                              | 11,619.18                                                                | 3,884.67                                                       | 2,426.21                                                               |
| 01 August 2022         | 05 August 2022    | 18,830.29                                                              | 13,644.40                                                                | 3,884.28                                                       | 1,585.96                                                               |
| 08 August 2022         | 12 August 2022    | 25,916.11                                                              | 11,976.80                                                                | 4,021.58                                                       | 5,667.38                                                               |
| 15 August 2022         | 19 August 2022    | 24,284.06                                                              | 10,361.89                                                                | 4,465.45                                                       | 4,021.33                                                               |
| 22 August 2022         | 26 August 2022    | 23,713.46                                                              | 13,157.65                                                                | 4,234.61                                                       | 1,539.20                                                               |
| 29 August 2022         | 02 September 2022 | 23,041.62                                                              | 15,621.34                                                                | 4,006.76                                                       | 1,947.48                                                               |
| 05 September 2022      | 09 September 2022 | 18,940.90                                                              | 14,925.37                                                                | 3,980.24                                                       | 2,411.27                                                               |
| 13 September 2022      | 16 September 2022 | 18,310.84                                                              | 11,151.06                                                                | 3,741.95                                                       | 2,842.38                                                               |
| 19 September 2022      | 23 September 2022 | 20,908.21                                                              | 10,214.47                                                                | 3,895.68                                                       | 1,883.57                                                               |
| 26 September 2022      | 30 September 2022 | 24,654.27                                                              | 14,994.48                                                                | 4,325.00                                                       | 5,428.62                                                               |
| 03 October 2022        | 07 October 2022   | 13,190.91                                                              | 7,732.13                                                                 | 4,728.22                                                       | 1,893.96                                                               |
| 10 October 2022        | 14 October 2022   | 19,708.43                                                              | 9,384.66                                                                 | 4,155.06                                                       | 2,121.35                                                               |
| 17 October 2022        | 21 October 2022   | 14,636.55                                                              | 20,412.82                                                                | 4,199.57                                                       | 1,772.13                                                               |
| 24 October 2022        | 28 October 2022   | 16,705.92                                                              | 13,835.21                                                                | 4,767.52                                                       | 2,213.27                                                               |
| 31 October 2022        | 04 November 2022  | 17,007.95                                                              | 11,505.42                                                                | 4,215.80                                                       | 2,884.91                                                               |
| 07 November 2022       | 11 November 2022  | 18,910.35                                                              | 9,167.42                                                                 | 7,942.75                                                       | 2,689.70                                                               |
| 14 November 2022       | 18 November 2022  | 16,989.71                                                              | 11,962.35                                                                | 4,706.72                                                       | 2,632.29                                                               |
| 21 November 2022       | 25 November 2022  | 18,600.80                                                              | 13,057.81                                                                | 4,960.49                                                       | 3,111.33                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 23 May 2022            | 27 May 2022       | 3,175.57                                                                 | 8,396.16                                                    | 4,859.96                                                            | 4,534.63                                                              |
| 30 May 2022            | 02 June 2022      | 879.15                                                                   | 6,815.59                                                    | 2,348.17                                                            | 1,617.37                                                              |
| 06 June 2022           | 10 June 2022      | 840.84                                                                   | 8,113.37                                                    | 2,709.41                                                            | 4,251.04                                                              |
| 13 June 2022           | 17 June 2022      | 813.92                                                                   | 5,581.41                                                    | 9,920.73                                                            | 6,418.40                                                              |
| 20 June 2022           | 24 June 2022      | 1,728.19                                                                 | 10,020.99                                                   | 3,192.19                                                            | 3,924.12                                                              |
| 27 June 2022           | 30 June 2022      | 710.96                                                                   | 5,017.64                                                    | 1,417.29                                                            | 3,246.54                                                              |
| 04 July 2022           | 08 July 2022      | 2,321.66                                                                 | 4,564.67                                                    | 3,655.30                                                            | 6,338.43                                                              |
| 11 July 2022           | 15 July 2022      | 288.45                                                                   | 4,977.65                                                    | 3,123.62                                                            | 2,191.09                                                              |
| 18 July 2022           | 22 July 2022      | 2,428.97                                                                 | 5,669.90                                                    | 2,331.50                                                            | 2,435.09                                                              |
| 25 July 2022           | 29 July 2022      | 1,504.12                                                                 | 4,107.84                                                    | 1,955.28                                                            | 5,339.54                                                              |
| 01 August 2022         | 05 August 2022    | 3,348.48                                                                 | 4,147.50                                                    | 2,642.24                                                            | 5,079.15                                                              |
| 08 August 2022         | 12 August 2022    | 921.50                                                                   | 4,394.10                                                    | 9,083.39                                                            | 2,850.27                                                              |
| 15 August 2022         | 19 August 2022    | 1,265.15                                                                 | 3,944.89                                                    | 10,069.11                                                           | 2,706.42                                                              |
| 22 August 2022         | 26 August 2022    | 669.40                                                                   | 4,512.37                                                    | 2,300.35                                                            | 2,597.04                                                              |
| 29 August 2022         | 02 September 2022 | 990.91                                                                   | 3,936.91                                                    | 2,250.45                                                            | 4,128.38                                                              |
| 05 September 2022      | 09 September 2022 | 1,024.89                                                                 | 4,124.98                                                    | 1,818.94                                                            | 2,803.37                                                              |
| 13 September 2022      | 16 September 2022 | 1,562.43                                                                 | 4,032.14                                                    | 3,539.86                                                            | 4,517.87                                                              |
| 19 September 2022      | 23 September 2022 | 729.59                                                                   | 3,860.19                                                    | 2,288.96                                                            | 1,673.43                                                              |
| 26 September 2022      | 30 September 2022 | 1,945.88                                                                 | 3,700.85                                                    | 9,841.01                                                            | 5,145.98                                                              |
| 03 October 2022        | 07 October 2022   | 1,069.60                                                                 | 3,742.99                                                    | 3,259.22                                                            | 2,311.00                                                              |
| 10 October 2022        | 14 October 2022   | 828.60                                                                   | 4,046.40                                                    | 2,363.18                                                            | 2,813.09                                                              |
| 17 October 2022        | 21 October 2022   | 1,427.07                                                                 | 3,567.35                                                    | 1,776.76                                                            | 5,674.81                                                              |
| 24 October 2022        | 28 October 2022   | 2,174.76                                                                 | 3,743.66                                                    | 2,013.84                                                            | 5,244.33                                                              |
| 31 October 2022        | 04 November 2022  | 6,742.89                                                                 | 3,585.58                                                    | 1,928.98                                                            | 3,852.38                                                              |
| 07 November 2022       | 11 November 2022  | 2,824.53                                                                 | 7,193.65                                                    | 3,672.21                                                            | 6,357.84                                                              |
| 14 November 2022       | 18 November 2022  | 3,336.27                                                                 | 4,353.98                                                    | 2,897.44                                                            | 10,801.35                                                             |
| 21 November 2022       | 25 November 2022  | 4,636.82                                                                 | 3,952.83                                                    | 2,539.58                                                            | 8,393.51                                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 23 May 2022            | 27 May 2022       | 25,392                         | 2,546                               | 18,067                                      | 4,779                                         |
| 30 May 2022            | 02 June 2022      | 16,502                         | 2,036                               | 11,067                                      | 3,400                                         |
| 06 June 2022           | 10 June 2022      | 28,205                         | 2,297                               | 20,473                                      | 5,435                                         |
| 13 June 2022           | 17 June 2022      | 31,087                         | 2,401                               | 21,907                                      | 6,779                                         |
| 20 June 2022           | 24 June 2022      | 23,008                         | 1,559                               | 16,520                                      | 4,929                                         |
| 27 June 2022           | 30 June 2022      | 17,923                         | 1,174                               | 13,249                                      | 3,501                                         |
| 04 July 2022           | 08 July 2022      | 24,479                         | 1,655                               | 17,129                                      | 5,696                                         |
| 11 July 2022           | 15 July 2022      | 22,528                         | 1,473                               | 16,434                                      | 4,622                                         |
| 18 July 2022           | 22 July 2022      | 31,929                         | 6,031                               | 16,305                                      | 9,593                                         |
| 25 July 2022           | 29 July 2022      | 18,983                         | 1,328                               | 12,253                                      | 5,402                                         |
| 01 August 2022         | 05 August 2022    | 18,820                         | 1,772                               | 12,188                                      | 4,861                                         |
| 08 August 2022         | 12 August 2022    | 20,134                         | 1,440                               | 14,439                                      | 4,256                                         |
| 15 August 2022         | 19 August 2022    | 19,181                         | 1,587                               | 13,048                                      | 4,546                                         |
| 22 August 2022         | 26 August 2022    | 23,224                         | 1,602                               | 17,005                                      | 4,617                                         |
| 29 August 2022         | 02 September 2022 | 19,498                         | 1,109                               | 13,543                                      | 4,846                                         |
| 05 September 2022      | 09 September 2022 | 24,322                         | 1,557                               | 18,294                                      | 4,471                                         |
| 13 September 2022      | 16 September 2022 | 19,466                         | 1,114                               | 13,350                                      | 5,002                                         |
| 19 September 2022      | 23 September 2022 | 18,279                         | 1,658                               | 12,230                                      | 4,391                                         |
| 26 September 2022      | 30 September 2022 | 21,911                         | 1,387                               | 13,220                                      | 7,304                                         |
| 03 October 2022        | 07 October 2022   | 13,596                         | 1,317                               | 8,445                                       | 3,834                                         |
| 10 October 2022        | 14 October 2022   | 18,303                         | 1,423                               | 12,939                                      | 3,941                                         |
| 17 October 2022        | 21 October 2022   | 18,738                         | 1,733                               | 11,784                                      | 5,221                                         |
| 24 October 2022        | 28 October 2022   | 17,822                         | 1,534                               | 11,450                                      | 4,838                                         |
| 31 October 2022        | 04 November 2022  | 17,640                         | 1,443                               | 11,483                                      | 4,715                                         |
| 07 November 2022       | 11 November 2022  | 21,023                         | 2,047                               | 14,474                                      | 4,503                                         |
| 14 November 2022       | 18 November 2022  | 23,626                         | 1,638                               | 16,491                                      | 5,498                                         |
| 21 November 2022       | 25 November 2022  | 20,651                         | 1,344                               | 15,348                                      | 3,960                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 23 May 2022            | 27 May 2022       | 204                                                        | 11,173                                                             | 3,569                                                                | 2,342                                                          |
| 30 May 2022            | 02 June 2022      | 174                                                        | 6,631                                                              | 2,534                                                                | 1,863                                                          |
| 06 June 2022           | 10 June 2022      | 171                                                        | 13,166                                                             | 4,047                                                                | 2,126                                                          |
| 13 June 2022           | 17 June 2022      | 952                                                        | 15,353                                                             | 5,061                                                                | 1,449                                                          |
| 20 June 2022           | 24 June 2022      | 141                                                        | 9,813                                                              | 3,764                                                                | 1,419                                                          |
| 27 June 2022           | 30 June 2022      | 145                                                        | 8,420                                                              | 2,689                                                                | 1,029                                                          |
| 04 July 2022           | 08 July 2022      | 105                                                        | 11,158                                                             | 4,331                                                                | 1,550                                                          |
| 11 July 2022           | 15 July 2022      | 234                                                        | 10,593                                                             | 3,370                                                                | 1,239                                                          |
| 18 July 2022           | 22 July 2022      | 4,649                                                      | 11,046                                                             | 3,979                                                                | 1,383                                                          |
| 25 July 2022           | 29 July 2022      | 227                                                        | 7,815                                                              | 3,889                                                                | 1,101                                                          |
| 01 August 2022         | 05 August 2022    | 293                                                        | 7,835                                                              | 3,318                                                                | 1,479                                                          |
| 08 August 2022         | 12 August 2022    | 145                                                        | 10,118                                                             | 2,836                                                                | 1,295                                                          |
| 15 August 2022         | 19 August 2022    | 265                                                        | 8,552                                                              | 3,413                                                                | 1,323                                                          |
| 22 August 2022         | 26 August 2022    | 255                                                        | 10,059                                                             | 3,365                                                                | 1,348                                                          |
| 29 August 2022         | 02 September 2022 | 136                                                        | 8,247                                                              | 3,464                                                                | 974                                                            |
| 05 September 2022      | 09 September 2022 | 109                                                        | 13,865                                                             | 3,228                                                                | 1,449                                                          |
| 13 September 2022      | 16 September 2022 | 120                                                        | 9,134                                                              | 3,696                                                                | 994                                                            |
| 19 September 2022      | 23 September 2022 | 135                                                        | 7,674                                                              | 3,245                                                                | 1,524                                                          |
| 26 September 2022      | 30 September 2022 | 180                                                        | 9,051                                                              | 5,512                                                                | 1,208                                                          |
| 03 October 2022        | 07 October 2022   | 134                                                        | 5,510                                                              | 2,743                                                                | 1,183                                                          |
| 10 October 2022        | 14 October 2022   | 329                                                        | 8,469                                                              | 2,989                                                                | 1,094                                                          |
| 17 October 2022        | 21 October 2022   | 284                                                        | 7,896                                                              | 3,794                                                                | 1,449                                                          |
| 24 October 2022        | 28 October 2022   | 195                                                        | 7,506                                                              | 3,445                                                                | 1,339                                                          |
| 31 October 2022        | 04 November 2022  | 129                                                        | 7,716                                                              | 3,430                                                                | 1,314                                                          |
| 07 November 2022       | 11 November 2022  | 233                                                        | 9,853                                                              | 3,106                                                                | 1,814                                                          |
| 14 November 2022       | 18 November 2022  | 322                                                        | 9,936                                                              | 3,986                                                                | 1,316                                                          |
| 21 November 2022       | 25 November 2022  | 117                                                        | 11,521                                                             | 2,939                                                                | 1,227                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 23 May 2022            | 27 May 2022       | 6,895                                                                  | 1,210                                                                    | 801                                       | 1,052                                             |
| 30 May 2022            | 02 June 2022      | 4,436                                                                  | 866                                                                      | 622                                       | 450                                               |
| 06 June 2022           | 10 June 2022      | 7,307                                                                  | 1,389                                                                    | 773                                       | 762                                               |
| 13 June 2022           | 17 June 2022      | 6,555                                                                  | 1,718                                                                    | 525                                       | 2,209                                             |
| 20 June 2022           | 24 June 2022      | 6,707                                                                  | 1,166                                                                    | 471                                       | 984                                               |
| 27 June 2022           | 30 June 2022      | 4,829                                                                  | 812                                                                      | 368                                       | 462                                               |
| 04 July 2022           | 08 July 2022      | 5,971                                                                  | 1,365                                                                    | 544                                       | 709                                               |
| 11 July 2022           | 15 July 2022      | 5,841                                                                  | 1,252                                                                    | 507                                       | 676                                               |
| 18 July 2022           | 22 July 2022      | 5,260                                                                  | 5,614                                                                    | 473                                       | 736                                               |
| 25 July 2022           | 29 July 2022      | 4,438                                                                  | 1,514                                                                    | 402                                       | 536                                               |
| 01 August 2022         | 05 August 2022    | 4,354                                                                  | 1,543                                                                    | 507                                       | 751                                               |
| 08 August 2022         | 12 August 2022    | 4,322                                                                  | 1,420                                                                    | 450                                       | 2,157                                             |
| 15 August 2022         | 19 August 2022    | 4,496                                                                  | 1,134                                                                    | 441                                       | 1,444                                             |
| 22 August 2022         | 26 August 2022    | 6,946                                                                  | 1,253                                                                    | 516                                       | 713                                               |
| 29 August 2022         | 02 September 2022 | 5,296                                                                  | 1,382                                                                    | 316                                       | 671                                               |
| 05 September 2022      | 09 September 2022 | 4,429                                                                  | 1,243                                                                    | 500                                       | 544                                               |
| 13 September 2022      | 16 September 2022 | 4,217                                                                  | 1,306                                                                    | 341                                       | 1,291                                             |
| 19 September 2022      | 23 September 2022 | 4,556                                                                  | 1,146                                                                    | 517                                       | 400                                               |
| 26 September 2022      | 30 September 2022 | 4,169                                                                  | 1,792                                                                    | 458                                       | 1,355                                             |
| 03 October 2022        | 07 October 2022   | 2,936                                                                  | 1,092                                                                    | 446                                       | 545                                               |
| 10 October 2022        | 14 October 2022   | 4,470                                                                  | 952                                                                      | 484                                       | 1,299                                             |
| 17 October 2022        | 21 October 2022   | 3,889                                                                  | 1,427                                                                    | 476                                       | 702                                               |
| 24 October 2022        | 28 October 2022   | 3,944                                                                  | 1,394                                                                    | 452                                       | 618                                               |
| 31 October 2022        | 04 November 2022  | 3,767                                                                  | 1,285                                                                    | 443                                       | 465                                               |
| 07 November 2022       | 11 November 2022  | 4,621                                                                  | 1,397                                                                    | 631                                       | 432                                               |
| 14 November 2022       | 18 November 2022  | 6,555                                                                  | 1,512                                                                    | 446                                       | 868                                               |
| 21 November 2022       | 25 November 2022  | 3,827                                                                  | 1,021                                                                    | 405                                       | 796                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 23 May 2022            | 27 May 2022       | 2,030                                                  | 0                                         | 3,283                                             | 7                                                      |
| 30 May 2022            | 02 June 2022      | 1,251                                                  | 0                                         | 2,373                                             | 5                                                      |
| 06 June 2022           | 10 June 2022      | 1,750                                                  | 0                                         | 3,978                                             | 4                                                      |
| 13 June 2022           | 17 June 2022      | 2,969                                                  | 0                                         | 3,407                                             | 17                                                     |
| 20 June 2022           | 24 June 2022      | 1,979                                                  | 0                                         | 2,548                                             | 10                                                     |
| 27 June 2022           | 30 June 2022      | 1,424                                                  | 0                                         | 3,074                                             | 22                                                     |
| 04 July 2022           | 08 July 2022      | 2,508                                                  | 0                                         | 3,568                                             | 5                                                      |
| 11 July 2022           | 15 July 2022      | 2,129                                                  | 0                                         | 3,309                                             | 21                                                     |
| 18 July 2022           | 22 July 2022      | 1,656                                                  | 0                                         | 3,195                                             | 13                                                     |
| 25 July 2022           | 29 July 2022      | 2,710                                                  | 0                                         | 2,285                                             | 6                                                      |
| 01 August 2022         | 05 August 2022    | 2,529                                                  | 0                                         | 2,352                                             | 5                                                      |
| 08 August 2022         | 12 August 2022    | 2,075                                                  | 0                                         | 2,806                                             | 6                                                      |
| 15 August 2022         | 19 August 2022    | 2,366                                                  | 0                                         | 3,835                                             | 17                                                     |
| 22 August 2022         | 26 August 2022    | 2,084                                                  | 0                                         | 3,333                                             | 6                                                      |
| 29 August 2022         | 02 September 2022 | 2,308                                                  | 0                                         | 2,718                                             | 16                                                     |
| 05 September 2022      | 09 September 2022 | 1,825                                                  | 0                                         | 6,796                                             | 5                                                      |
| 13 September 2022      | 16 September 2022 | 2,253                                                  | 0                                         | 2,489                                             | 7                                                      |
| 19 September 2022      | 23 September 2022 | 1,479                                                  | 0                                         | 2,120                                             | 13                                                     |
| 26 September 2022      | 30 September 2022 | 3,650                                                  | 0                                         | 3,126                                             | 15                                                     |
| 03 October 2022        | 07 October 2022   | 1,498                                                  | 0                                         | 282                                               | 2                                                      |
| 10 October 2022        | 14 October 2022   | 1,724                                                  | 0                                         | 2,479                                             | 6                                                      |
| 17 October 2022        | 21 October 2022   | 2,264                                                  | 0                                         | 2,072                                             | 6                                                      |
| 24 October 2022        | 28 October 2022   | 2,647                                                  | 0                                         | 2,283                                             | 6                                                      |
| 31 October 2022        | 04 November 2022  | 2,316                                                  | 0                                         | 2,876                                             | 5                                                      |
| 07 November 2022       | 11 November 2022  | 2,124                                                  | 0                                         | 3,830                                             | 20                                                     |
| 14 November 2022       | 18 November 2022  | 2,498                                                  | 0                                         | 4,922                                             | 11                                                     |
| 21 November 2022       | 25 November 2022  | 1,754                                                  | 0                                         | 5,183                                             | 4                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 23 May 2022            | 27 May 2022       | 245                                       | 290                                               | 40                                                     | 7                                         |
| 30 May 2022            | 02 June 2022      | 237                                       | 198                                               | 26                                                     | 0                                         |
| 06 June 2022           | 10 June 2022      | 261                                       | 307                                               | 53                                                     | 0                                         |
| 13 June 2022           | 17 June 2022      | 133                                       | 366                                               | 81                                                     | 0                                         |
| 20 June 2022           | 24 June 2022      | 183                                       | 234                                               | 50                                                     | 0                                         |
| 27 June 2022           | 30 June 2022      | 132                                       | 201                                               | 44                                                     | 0                                         |
| 04 July 2022           | 08 July 2022      | 178                                       | 333                                               | 62                                                     | 0                                         |
| 11 July 2022           | 15 July 2022      | 136                                       | 224                                               | 66                                                     | 0                                         |
| 18 July 2022           | 22 July 2022      | 159                                       | 253                                               | 74                                                     | 7                                         |
| 25 July 2022           | 29 July 2022      | 99                                        | 189                                               | 39                                                     | 0                                         |
| 01 August 2022         | 05 August 2022    | 166                                       | 223                                               | 52                                                     | 0                                         |
| 08 August 2022         | 12 August 2022    | 113                                       | 164                                               | 45                                                     | 0                                         |
| 15 August 2022         | 19 August 2022    | 113                                       | 266                                               | 62                                                     | 0                                         |
| 22 August 2022         | 26 August 2022    | 162                                       | 183                                               | 19                                                     | 0                                         |
| 29 August 2022         | 02 September 2022 | 64                                        | 191                                               | 59                                                     | 0                                         |
| 05 September 2022      | 09 September 2022 | 104                                       | 203                                               | 92                                                     | 0                                         |
| 13 September 2022      | 16 September 2022 | 83                                        | 181                                               | 63                                                     | 0                                         |
| 19 September 2022      | 23 September 2022 | 140                                       | 255                                               | 45                                                     | 0                                         |
| 26 September 2022      | 30 September 2022 | 106                                       | 325                                               | 80                                                     | 0                                         |
| 03 October 2022        | 07 October 2022   | 59                                        | 216                                               | 37                                                     | 0                                         |
| 10 October 2022        | 14 October 2022   | 86                                        | 226                                               | 71                                                     | 0                                         |
| 17 October 2022        | 21 October 2022   | 143                                       | 199                                               | 66                                                     | 0                                         |
| 24 October 2022        | 28 October 2022   | 182                                       | 287                                               | 65                                                     | 0                                         |
| 31 October 2022        | 04 November 2022  | 117                                       | 229                                               | 48                                                     | 0                                         |
| 07 November 2022       | 11 November 2022  | 163                                       | 260                                               | 47                                                     | 0                                         |
| 14 November 2022       | 18 November 2022  | 142                                       | 240                                               | 59                                                     | 0                                         |
| 21 November 2022       | 25 November 2022  | 110                                       | 159                                               | 43                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 23 May 2022            | 27 May 2022       | 35                                                | 12                                                     | 0                                         | 69                                                |
| 30 May 2022            | 02 June 2022      | 28                                                | 3                                                      | 0                                         | 66                                                |
| 06 June 2022           | 10 June 2022      | 27                                                | 14                                                     | 3                                         | 54                                                |
| 13 June 2022           | 17 June 2022      | 18                                                | 16                                                     | 1                                         | 42                                                |
| 20 June 2022           | 24 June 2022      | 37                                                | 11                                                     | 0                                         | 67                                                |
| 27 June 2022           | 30 June 2022      | 18                                                | 22                                                     | 0                                         | 35                                                |
| 04 July 2022           | 08 July 2022      | 18                                                | 29                                                     | 1                                         | 72                                                |
| 11 July 2022           | 15 July 2022      | 19                                                | 9                                                      | 2                                         | 61                                                |
| 18 July 2022           | 22 July 2022      | 25                                                | 19                                                     | 4,496                                     | 2,113                                             |
| 25 July 2022           | 29 July 2022      | 28                                                | 6                                                      | 0                                         | 55                                                |
| 01 August 2022         | 05 August 2022    | 21                                                | 21                                                     | 0                                         | 42                                                |
| 08 August 2022         | 12 August 2022    | 21                                                | 37                                                     | 17                                        | 48                                                |
| 15 August 2022         | 19 August 2022    | 19                                                | 24                                                     | 0                                         | 37                                                |
| 22 August 2022         | 26 August 2022    | 22                                                | 15                                                     | 0                                         | 86                                                |
| 29 August 2022         | 02 September 2022 | 22                                                | 28                                                     | 0                                         | 52                                                |
| 05 September 2022      | 09 September 2022 | 21                                                | 25                                                     | 0                                         | 47                                                |
| 13 September 2022      | 16 September 2022 | 19                                                | 9                                                      | 0                                         | 74                                                |
| 19 September 2022      | 23 September 2022 | 19                                                | 19                                                     | 0                                         | 61                                                |
| 26 September 2022      | 30 September 2022 | 20                                                | 114                                                    | 0                                         | 68                                                |
| 03 October 2022        | 07 October 2022   | 22                                                | 79                                                     | 0                                         | 64                                                |
| 10 October 2022        | 14 October 2022   | 18                                                | 69                                                     | 0                                         | 38                                                |
| 17 October 2022        | 21 October 2022   | 19                                                | 29                                                     | 0                                         | 43                                                |
| 24 October 2022        | 28 October 2022   | 21                                                | 51                                                     | 0                                         | 91                                                |
| 31 October 2022        | 04 November 2022  | 21                                                | 33                                                     | 0                                         | 67                                                |
| 07 November 2022       | 11 November 2022  | 28                                                | 6                                                      | 0                                         | 90                                                |
| 14 November 2022       | 18 November 2022  | 23                                                | 21                                                     | 0                                         | 58                                                |
| 21 November 2022       | 25 November 2022  | 29                                                | 16                                                     | 0                                         | 42                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 23 May 2022            | 27 May 2022       | 531                                                    | 202                                       | 3,746                                             | 1                                                      |
| 30 May 2022            | 02 June 2022      | 193                                                    | 185                                       | 1,497                                             | 1                                                      |
| 06 June 2022           | 10 June 2022      | 444                                                    | 166                                       | 3,077                                             | 3                                                      |
| 13 June 2022           | 17 June 2022      | 396                                                    | 118                                       | 2,509                                             | 0                                                      |
| 20 June 2022           | 24 June 2022      | 378                                                    | 101                                       | 1,910                                             | 0                                                      |
| 27 June 2022           | 30 June 2022      | 290                                                    | 126                                       | 1,525                                             | 0                                                      |
| 04 July 2022           | 08 July 2022      | 321                                                    | 90                                        | 3,908                                             | 0                                                      |
| 11 July 2022           | 15 July 2022      | 247                                                    | 60                                        | 3,356                                             | 2                                                      |
| 18 July 2022           | 22 July 2022      | 4,963                                                  | 144                                       | 2,025                                             | 0                                                      |
| 25 July 2022           | 29 July 2022      | 487                                                    | 256                                       | 1,982                                             | 0                                                      |
| 01 August 2022         | 05 August 2022    | 372                                                    | 80                                        | 2,196                                             | 0                                                      |
| 08 August 2022         | 12 August 2022    | 473                                                    | 81                                        | 3,030                                             | 0                                                      |
| 15 August 2022         | 19 August 2022    | 388                                                    | 283                                       | 1,880                                             | 0                                                      |
| 22 August 2022         | 26 August 2022    | 460                                                    | 226                                       | 2,267                                             | 0                                                      |
| 29 August 2022         | 02 September 2022 | 341                                                    | 63                                        | 2,007                                             | 0                                                      |
| 05 September 2022      | 09 September 2022 | 482                                                    | 71                                        | 3,196                                             | 3                                                      |
| 13 September 2022      | 16 September 2022 | 464                                                    | 48                                        | 1,955                                             | 0                                                      |
| 19 September 2022      | 23 September 2022 | 302                                                    | 135                                       | 2,043                                             | 0                                                      |
| 26 September 2022      | 30 September 2022 | 663                                                    | 99                                        | 1,981                                             | 0                                                      |
| 03 October 2022        | 07 October 2022   | 392                                                    | 131                                       | 1,763                                             | 0                                                      |
| 10 October 2022        | 14 October 2022   | 417                                                    | 200                                       | 1,945                                             | 0                                                      |
| 17 October 2022        | 21 October 2022   | 581                                                    | 226                                       | 2,001                                             | 0                                                      |
| 24 October 2022        | 28 October 2022   | 591                                                    | 156                                       | 2,123                                             | 0                                                      |
| 31 October 2022        | 04 November 2022  | 468                                                    | 80                                        | 1,926                                             | 0                                                      |
| 07 November 2022       | 11 November 2022  | 444                                                    | 241                                       | 3,075                                             | 0                                                      |
| 14 November 2022       | 18 November 2022  | 427                                                    | 200                                       | 2,792                                             | 0                                                      |
| 21 November 2022       | 25 November 2022  | 286                                                    | 45                                        | 2,551                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 23 May 2022            | 27 May 2022       | 1,292                                        | 9,594                                                   | 2,159                                                     | 233                                              |
| 30 May 2022            | 02 June 2022      | 992                                          | 6,456                                                   | 1,921                                                     | 234                                              |
| 06 June 2022           | 10 June 2022      | 1,094                                        | 12,270                                                  | 3,169                                                     | 244                                              |
| 13 June 2022           | 17 June 2022      | 1,624                                        | 13,357                                                  | 3,301                                                     | 314                                              |
| 20 June 2022           | 24 June 2022      | 805                                          | 10,741                                                  | 2,502                                                     | 134                                              |
| 27 June 2022           | 30 June 2022      | 548                                          | 7,935                                                   | 1,699                                                     | 130                                              |
| 04 July 2022           | 08 July 2022      | 842                                          | 8,522                                                   | 2,772                                                     | 160                                              |
| 11 July 2022           | 15 July 2022      | 769                                          | 8,790                                                   | 2,149                                                     | 134                                              |
| 18 July 2022           | 22 July 2022      | 753                                          | 7,959                                                   | 2,869                                                     | 3,385                                            |
| 25 July 2022           | 29 July 2022      | 571                                          | 7,179                                                   | 2,155                                                     | 170                                              |
| 01 August 2022         | 05 August 2022    | 1,019                                        | 6,604                                                   | 1,883                                                     | 177                                              |
| 08 August 2022         | 12 August 2022    | 779                                          | 6,215                                                   | 1,620                                                     | 171                                              |
| 15 August 2022         | 19 August 2022    | 751                                          | 5,567                                                   | 1,690                                                     | 263                                              |
| 22 August 2022         | 26 August 2022    | 699                                          | 10,401                                                  | 2,034                                                     | 163                                              |
| 29 August 2022         | 02 September 2022 | 667                                          | 7,884                                                   | 2,094                                                     | 114                                              |
| 05 September 2022      | 09 September 2022 | 883                                          | 7,488                                                   | 2,040                                                     | 151                                              |
| 13 September 2022      | 16 September 2022 | 642                                          | 7,342                                                   | 2,206                                                     | 124                                              |
| 19 September 2022      | 23 September 2022 | 866                                          | 7,334                                                   | 2,534                                                     | 174                                              |
| 26 September 2022      | 30 September 2022 | 724                                          | 6,346                                                   | 2,783                                                     | 152                                              |
| 03 October 2022        | 07 October 2022   | 681                                          | 5,554                                                   | 1,827                                                     | 134                                              |
| 10 October 2022        | 14 October 2022   | 653                                          | 6,936                                                   | 1,655                                                     | 150                                              |
| 17 October 2022        | 21 October 2022   | 888                                          | 6,750                                                   | 2,275                                                     | 228                                              |
| 24 October 2022        | 28 October 2022   | 744                                          | 6,028                                                   | 1,480                                                     | 147                                              |
| 31 October 2022        | 04 November 2022  | 804                                          | 5,900                                                   | 1,845                                                     | 152                                              |
| 07 November 2022       | 11 November 2022  | 1,012                                        | 6,759                                                   | 1,863                                                     | 237                                              |
| 14 November 2022       | 18 November 2022  | 851                                          | 7,589                                                   | 2,483                                                     | 183                                              |
| 21 November 2022       | 25 November 2022  | 785                                          | 6,588                                                   | 1,858                                                     | 129                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 23 May 2022            | 27 May 2022       | 2,827                                                       | 424                                                           | 226                                               | 2,305                                                        |
| 30 May 2022            | 02 June 2022      | 1,469                                                       | 422                                                           | 216                                               | 1,407                                                        |
| 06 June 2022           | 10 June 2022      | 2,238                                                       | 534                                                           | 215                                               | 2,431                                                        |
| 13 June 2022           | 17 June 2022      | 1,681                                                       | 877                                                           | 315                                               | 2,998                                                        |
| 20 June 2022           | 24 June 2022      | 2,732                                                       | 358                                                           | 177                                               | 2,295                                                        |
| 27 June 2022           | 30 June 2022      | 2,630                                                       | 334                                                           | 132                                               | 1,575                                                        |
| 04 July 2022           | 08 July 2022      | 2,821                                                       | 634                                                           | 165                                               | 2,114                                                        |
| 11 July 2022           | 15 July 2022      | 2,500                                                       | 555                                                           | 131                                               | 2,108                                                        |
| 18 July 2022           | 22 July 2022      | 3,344                                                       | 576                                                           | 352                                               | 1,873                                                        |
| 25 July 2022           | 29 July 2022      | 1,541                                                       | 552                                                           | 117                                               | 1,550                                                        |
| 01 August 2022         | 05 August 2022    | 1,488                                                       | 575                                                           | 162                                               | 1,667                                                        |
| 08 August 2022         | 12 August 2022    | 2,279                                                       | 464                                                           | 124                                               | 1,923                                                        |
| 15 August 2022         | 19 August 2022    | 1,864                                                       | 529                                                           | 151                                               | 1,795                                                        |
| 22 August 2022         | 26 August 2022    | 1,906                                                       | 524                                                           | 189                                               | 1,755                                                        |
| 29 August 2022         | 02 September 2022 | 1,868                                                       | 449                                                           | 103                                               | 1,249                                                        |
| 05 September 2022      | 09 September 2022 | 3,316                                                       | 580                                                           | 163                                               | 2,342                                                        |
| 13 September 2022      | 16 September 2022 | 1,678                                                       | 698                                                           | 123                                               | 1,530                                                        |
| 19 September 2022      | 23 September 2022 | 1,834                                                       | 651                                                           | 173                                               | 1,711                                                        |
| 26 September 2022      | 30 September 2022 | 2,039                                                       | 811                                                           | 135                                               | 1,755                                                        |
| 03 October 2022        | 07 October 2022   | 1,585                                                       | 521                                                           | 109                                               | 1,010                                                        |
| 10 October 2022        | 14 October 2022   | 2,003                                                       | 704                                                           | 166                                               | 1,638                                                        |
| 17 October 2022        | 21 October 2022   | 2,187                                                       | 771                                                           | 197                                               | 1,505                                                        |
| 24 October 2022        | 28 October 2022   | 1,569                                                       | 690                                                           | 130                                               | 1,819                                                        |
| 31 October 2022        | 04 November 2022  | 1,934                                                       | 602                                                           | 143                                               | 1,717                                                        |
| 07 November 2022       | 11 November 2022  | 2,297                                                       | 451                                                           | 249                                               | 2,005                                                        |
| 14 November 2022       | 18 November 2022  | 2,148                                                       | 536                                                           | 165                                               | 2,198                                                        |
| 21 November 2022       | 25 November 2022  | 2,803                                                       | 509                                                           | 139                                               | 2,039                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 23 May 2022            | 27 May 2022       | 634                                                            | 693                                               | 5,472                                                        | 1,648                                                          |
| 30 May 2022            | 02 June 2022      | 439                                                            | 505                                               | 3,087                                                        | 958                                                            |
| 06 June 2022           | 10 June 2022      | 758                                                            | 547                                               | 6,529                                                        | 1,704                                                          |
| 13 June 2022           | 17 June 2022      | 998                                                            | 620                                               | 7,435                                                        | 2,107                                                          |
| 20 June 2022           | 24 June 2022      | 733                                                            | 352                                               | 4,495                                                        | 1,456                                                          |
| 27 June 2022           | 30 June 2022      | 452                                                            | 293                                               | 3,919                                                        | 1,161                                                          |
| 04 July 2022           | 08 July 2022      | 679                                                            | 394                                               | 5,091                                                        | 1,789                                                          |
| 11 July 2022           | 15 July 2022      | 599                                                            | 340                                               | 5,417                                                        | 1,486                                                          |
| 18 July 2022           | 22 July 2022      | 749                                                            | 787                                               | 4,623                                                        | 2,232                                                          |
| 25 July 2022           | 29 July 2022      | 616                                                            | 424                                               | 3,392                                                        | 1,489                                                          |
| 01 August 2022         | 05 August 2022    | 642                                                            | 444                                               | 3,569                                                        | 1,392                                                          |
| 08 August 2022         | 12 August 2022    | 776                                                            | 353                                               | 4,203                                                        | 1,268                                                          |
| 15 August 2022         | 19 August 2022    | 596                                                            | 394                                               | 3,384                                                        | 1,246                                                          |
| 22 August 2022         | 26 August 2022    | 561                                                            | 441                                               | 5,260                                                        | 1,342                                                          |
| 29 August 2022         | 02 September 2022 | 666                                                            | 325                                               | 3,675                                                        | 1,379                                                          |
| 05 September 2022      | 09 September 2022 | 459                                                            | 401                                               | 6,150                                                        | 1,287                                                          |
| 13 September 2022      | 16 September 2022 | 653                                                            | 286                                               | 4,363                                                        | 1,359                                                          |
| 19 September 2022      | 23 September 2022 | 655                                                            | 437                                               | 3,293                                                        | 1,319                                                          |
| 26 September 2022      | 30 September 2022 | 898                                                            | 352                                               | 3,250                                                        | 2,019                                                          |
| 03 October 2022        | 07 October 2022   | 452                                                            | 356                                               | 2,270                                                        | 939                                                            |
| 10 October 2022        | 14 October 2022   | 484                                                            | 410                                               | 3,294                                                        | 1,068                                                          |
| 17 October 2022        | 21 October 2022   | 583                                                            | 461                                               | 3,085                                                        | 1,231                                                          |
| 24 October 2022        | 28 October 2022   | 556                                                            | 383                                               | 2,888                                                        | 1,086                                                          |
| 31 October 2022        | 04 November 2022  | 671                                                            | 350                                               | 2,896                                                        | 1,216                                                          |
| 07 November 2022       | 11 November 2022  | 553                                                            | 511                                               | 3,995                                                        | 1,100                                                          |
| 14 November 2022       | 18 November 2022  | 641                                                            | 440                                               | 4,563                                                        | 1,422                                                          |
| 21 November 2022       | 25 November 2022  | 485                                                            | 317                                               | 5,081                                                        | 1,194                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 23 May 2022            | 27 May 2022       | 519                                                | 5,167                                                         | 1,237                                                           | 273                                                    |
| 30 May 2022            | 02 June 2022      | 394                                                | 3,375                                                         | 987                                                             | 212                                                    |
| 06 June 2022           | 10 June 2022      | 502                                                | 6,553                                                         | 1,550                                                           | 244                                                    |
| 13 June 2022           | 17 June 2022      | 584                                                | 6,876                                                         | 1,692                                                           | 173                                                    |
| 20 June 2022           | 24 June 2022      | 323                                                | 4,411                                                         | 1,582                                                           | 171                                                    |
| 27 June 2022           | 30 June 2022      | 237                                                | 3,706                                                         | 1,013                                                           | 126                                                    |
| 04 July 2022           | 08 July 2022      | 360                                                | 4,821                                                         | 1,616                                                           | 180                                                    |
| 11 July 2022           | 15 July 2022      | 309                                                | 4,662                                                         | 1,420                                                           | 183                                                    |
| 18 July 2022           | 22 July 2022      | 718                                                | 4,707                                                         | 3,919                                                           | 328                                                    |
| 25 July 2022           | 29 July 2022      | 243                                                | 4,070                                                         | 1,387                                                           | 116                                                    |
| 01 August 2022         | 05 August 2022    | 463                                                | 3,802                                                         | 1,118                                                           | 163                                                    |
| 08 August 2022         | 12 August 2022    | 307                                                | 3,886                                                         | 837                                                             | 158                                                    |
| 15 August 2022         | 19 August 2022    | 308                                                | 4,316                                                         | 1,319                                                           | 161                                                    |
| 22 August 2022         | 26 August 2022    | 312                                                | 5,331                                                         | 1,226                                                           | 137                                                    |
| 29 August 2022         | 02 September 2022 | 217                                                | 4,686                                                         | 1,385                                                           | 119                                                    |
| 05 September 2022      | 09 September 2022 | 323                                                | 4,637                                                         | 1,209                                                           | 160                                                    |
| 13 September 2022      | 16 September 2022 | 232                                                | 3,814                                                         | 1,344                                                           | 115                                                    |
| 19 September 2022      | 23 September 2022 | 329                                                | 3,435                                                         | 1,097                                                           | 172                                                    |
| 26 September 2022      | 30 September 2022 | 282                                                | 4,171                                                         | 2,090                                                           | 147                                                    |
| 03 October 2022        | 07 October 2022   | 279                                                | 2,224                                                         | 1,079                                                           | 151                                                    |
| 10 October 2022        | 14 October 2022   | 270                                                | 4,432                                                         | 934                                                             | 149                                                    |
| 17 October 2022        | 21 October 2022   | 322                                                | 3,639                                                         | 1,351                                                           | 167                                                    |
| 24 October 2022        | 28 October 2022   | 314                                                | 3,687                                                         | 1,283                                                           | 200                                                    |
| 31 October 2022        | 04 November 2022  | 316                                                | 3,469                                                         | 1,257                                                           | 160                                                    |
| 07 November 2022       | 11 November 2022  | 391                                                | 4,617                                                         | 1,493                                                           | 204                                                    |
| 14 November 2022       | 18 November 2022  | 336                                                | 5,636                                                         | 1,711                                                           | 178                                                    |
| 21 November 2022       | 25 November 2022  | 304                                                | 3,872                                                         | 1,022                                                           | 144                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 23 May 2022            | 27 May 2022       | 1,435                                                          | 423                                                              | 176                                                    | 209                                                            |
| 30 May 2022            | 02 June 2022      | 1,046                                                          | 344                                                              | 137                                                    | 210                                                            |
| 06 June 2022           | 10 June 2022      | 1,916                                                          | 461                                                              | 154                                                    | 272                                                            |
| 13 June 2022           | 17 June 2022      | 1,984                                                          | 623                                                              | 105                                                    | 266                                                            |
| 20 June 2022           | 24 June 2022      | 1,967                                                          | 413                                                              | 119                                                    | 134                                                            |
| 27 June 2022           | 30 June 2022      | 1,017                                                          | 285                                                              | 73                                                     | 124                                                            |
| 04 July 2022           | 08 July 2022      | 1,507                                                          | 568                                                              | 115                                                    | 209                                                            |
| 11 July 2022           | 15 July 2022      | 1,016                                                          | 330                                                              | 116                                                    | 248                                                            |
| 18 July 2022           | 22 July 2022      | 1,110                                                          | 1,112                                                            | 175                                                    | 271                                                            |
| 25 July 2022           | 29 July 2022      | 1,190                                                          | 732                                                              | 72                                                     | 165                                                            |
| 01 August 2022         | 05 August 2022    | 1,150                                                          | 569                                                              | 101                                                    | 145                                                            |
| 08 August 2022         | 12 August 2022    | 1,225                                                          | 525                                                              | 92                                                     | 282                                                            |
| 15 August 2022         | 19 August 2022    | 969                                                            | 471                                                              | 102                                                    | 193                                                            |
| 22 August 2022         | 26 August 2022    | 1,964                                                          | 673                                                              | 103                                                    | 198                                                            |
| 29 August 2022         | 02 September 2022 | 1,423                                                          | 576                                                              | 66                                                     | 215                                                            |
| 05 September 2022      | 09 September 2022 | 1,340                                                          | 617                                                              | 106                                                    | 165                                                            |
| 13 September 2022      | 16 September 2022 | 1,316                                                          | 522                                                              | 69                                                     | 216                                                            |
| 19 September 2022      | 23 September 2022 | 1,379                                                          | 412                                                              | 108                                                    | 213                                                            |
| 26 September 2022      | 30 September 2022 | 1,198                                                          | 801                                                              | 94                                                     | 235                                                            |
| 03 October 2022        | 07 October 2022   | 810                                                            | 474                                                              | 87                                                     | 181                                                            |
| 10 October 2022        | 14 October 2022   | 1,077                                                          | 425                                                              | 78                                                     | 161                                                            |
| 17 October 2022        | 21 October 2022   | 834                                                            | 708                                                              | 104                                                    | 172                                                            |
| 24 October 2022        | 28 October 2022   | 918                                                            | 685                                                              | 114                                                    | 195                                                            |
| 31 October 2022        | 04 November 2022  | 921                                                            | 534                                                              | 96                                                     | 176                                                            |
| 07 November 2022       | 11 November 2022  | 908                                                            | 525                                                              | 132                                                    | 207                                                            |
| 14 November 2022       | 18 November 2022  | 1,172                                                          | 596                                                              | 97                                                     | 283                                                            |
| 21 November 2022       | 25 November 2022  | 943                                                            | 365                                                              | 91                                                     | 226                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 23 May 2022            | 27 May 2022       | 123                                                              | 428                                              | 653                                                         | 292                                                           |
| 30 May 2022            | 02 June 2022      | 66                                                               | 339                                              | 475                                                         | 186                                                           |
| 06 June 2022           | 10 June 2022      | 76                                                               | 392                                              | 536                                                         | 353                                                           |
| 13 June 2022           | 17 June 2022      | 69                                                               | 291                                              | 668                                                         | 415                                                           |
| 20 June 2022           | 24 June 2022      | 87                                                               | 283                                              | 488                                                         | 301                                                           |
| 27 June 2022           | 30 June 2022      | 48                                                               | 184                                              | 280                                                         | 210                                                           |
| 04 July 2022           | 08 July 2022      | 81                                                               | 282                                              | 568                                                         | 331                                                           |
| 11 July 2022           | 15 July 2022      | 35                                                               | 261                                              | 485                                                         | 198                                                           |
| 18 July 2022           | 22 July 2022      | 410                                                              | 287                                              | 378                                                         | 597                                                           |
| 25 July 2022           | 29 July 2022      | 168                                                              | 187                                              | 345                                                         | 460                                                           |
| 01 August 2022         | 05 August 2022    | 89                                                               | 262                                              | 369                                                         | 476                                                           |
| 08 August 2022         | 12 August 2022    | 81                                                               | 236                                              | 643                                                         | 306                                                           |
| 15 August 2022         | 19 August 2022    | 98                                                               | 210                                              | 529                                                         | 289                                                           |
| 22 August 2022         | 26 August 2022    | 45                                                               | 258                                              | 594                                                         | 247                                                           |
| 29 August 2022         | 02 September 2022 | 60                                                               | 166                                              | 429                                                         | 333                                                           |
| 05 September 2022      | 09 September 2022 | 55                                                               | 254                                              | 344                                                         | 266                                                           |
| 13 September 2022      | 16 September 2022 | 104                                                              | 166                                              | 435                                                         | 323                                                           |
| 19 September 2022      | 23 September 2022 | 73                                                               | 266                                              | 367                                                         | 185                                                           |
| 26 September 2022      | 30 September 2022 | 145                                                              | 226                                              | 574                                                         | 541                                                           |
| 03 October 2022        | 07 October 2022   | 77                                                               | 202                                              | 366                                                         | 294                                                           |
| 10 October 2022        | 14 October 2022   | 57                                                               | 201                                              | 336                                                         | 271                                                           |
| 17 October 2022        | 21 October 2022   | 109                                                              | 255                                              | 364                                                         | 470                                                           |
| 24 October 2022        | 28 October 2022   | 136                                                              | 246                                              | 376                                                         | 404                                                           |
| 31 October 2022        | 04 November 2022  | 135                                                              | 227                                              | 371                                                         | 301                                                           |
| 07 November 2022       | 11 November 2022  | 105                                                              | 324                                              | 445                                                         | 277                                                           |
| 14 November 2022       | 18 November 2022  | 79                                                               | 240                                              | 492                                                         | 514                                                           |
| 21 November 2022       | 25 November 2022  | 92                                                               | 220                                              | 384                                                         | 294                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                  | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To               | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 1,485,574.19                        | 244,233.78                               | 754,224.39                                       | 487,116.02                                         |
| 05 December 2022       | 09 December 2022 | 1,420,816.81                        | 232,869.32                               | 701,552.44                                       | 486,395.06                                         |
| 12 December 2022       | 16 December 2022 | 1,372,156.16                        | 257,342.73                               | 739,223.57                                       | 375,589.87                                         |
| 19 December 2022       | 23 December 2022 | 1,259,151.04                        | 254,724.44                               | 720,995.39                                       | 283,431.21                                         |
| 28 December 2022       | 30 December 2022 | 924,865.40                          | 238,027.92                               | 478,555.46                                       | 208,282.03                                         |
| 03 January 2023        | 06 January 2023  | 1,204,359.73                        | 261,539.91                               | 660,946.13                                       | 281,873.70                                         |
| 09 January 2023        | 13 January 2023  | 1,563,140.00                        | 320,469.62                               | 823,807.47                                       | 418,862.91                                         |
| 16 January 2023        | 20 January 2023  | 1,502,806.91                        | 259,468.56                               | 785,507.13                                       | 457,831.22                                         |
| 26 January 2023        | 27 January 2023  | 2,657,333.15                        | 516,019.31                               | 1,190,695.41                                     | 950,618.44                                         |
| 30 January 2023        | 03 February 2023 | 1,933,445.55                        | 481,971.48                               | 853,225.96                                       | 598,248.11                                         |
| 06 February 2023       | 10 February 2023 | 1,713,216.49                        | 340,321.05                               | 733,291.81                                       | 639,603.63                                         |
| 13 February 2023       | 17 February 2023 | 1,763,370.93                        | 276,380.00                               | 873,482.85                                       | 613,508.08                                         |
| 20 February 2023       | 24 February 2023 | 1,502,079.41                        | 290,556.72                               | 721,045.04                                       | 490,477.65                                         |
| 27 February 2023       | 03 March 2023    | 2,426,923.66                        | 384,865.80                               | 842,828.81                                       | 1,199,229.05                                       |
| 06 March 2023          | 10 March 2023    | 2,033,492.67                        | 364,542.17                               | 985,624.43                                       | 683,326.08                                         |
| 13 March 2023          | 17 March 2023    | 2,250,176.26                        | 380,242.43                               | 877,185.98                                       | 992,747.85                                         |
| 20 March 2023          | 24 March 2023    | 1,464,636.26                        | 305,079.63                               | 622,401.83                                       | 537,154.80                                         |
| 27 March 2023          | 31 March 2023    | 1,927,912.55                        | 464,901.40                               | 918,734.70                                       | 544,276.44                                         |
| 03 April 2023          | 06 April 2023    | 1,306,212.59                        | 312,927.71                               | 533,856.45                                       | 459,428.43                                         |
| 11 April 2023          | 14 April 2023    | 1,323,361.71                        | 326,562.47                               | 582,139.13                                       | 414,660.11                                         |
| 17 April 2023          | 21 April 2023    | 1,367,492.49                        | 307,380.20                               | 670,257.93                                       | 389,854.37                                         |
| 24 April 2023          | 28 April 2023    | 1,168,112.49                        | 295,094.24                               | 507,970.67                                       | 365,047.58                                         |
| 02 May 2023            | 05 May 2023      | 1,254,631.05                        | 302,311.55                               | 498,549.68                                       | 453,769.82                                         |
| 08 May 2023            | 12 May 2023      | 1,428,202.80                        | 270,235.91                               | 726,615.25                                       | 431,351.64                                         |
| 15 May 2023            | 19 May 2023      | 1,253,865.65                        | 266,175.80                               | 648,118.18                                       | 339,571.67                                         |
| 22 May 2023            | 25 May 2023      | 5,247,503.30                        | 1,467,368.40                             | 1,346,460.35                                     | 2,433,674.55                                       |
| 26 May 2023            | 02 June 2023     | 1,464,979.04                        | 282,458.37                               | 627,064.81                                       | 555,455.85                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 28 November 2022       | 02 December 2022 | 22,019.81                                                         | 458,664.36                                                                | 333,796.58                                                                     | 222,213.97                                                            |
| 05 December 2022       | 09 December 2022 | 9,651.56                                                          | 359,049.40                                                                | 351,263.21                                                                     | 223,217.75                                                            |
| 12 December 2022       | 16 December 2022 | 40,197.17                                                         | 389,153.02                                                                | 227,680.81                                                                     | 217,145.55                                                            |
| 19 December 2022       | 23 December 2022 | 11,346.59                                                         | 399,803.01                                                                | 156,798.99                                                                     | 243,377.86                                                            |
| 28 December 2022       | 30 December 2022 | 17,562.15                                                         | 180,016.32                                                                | 124,663.68                                                                     | 220,465.76                                                            |
| 03 January 2023        | 06 January 2023  | 9,818.96                                                          | 284,968.48                                                                | 173,528.58                                                                     | 251,720.96                                                            |
| 09 January 2023        | 13 January 2023  | 67,771.07                                                         | 315,052.48                                                                | 289,412.51                                                                     | 252,698.55                                                            |
| 16 January 2023        | 20 January 2023  | 27,713.68                                                         | 430,328.90                                                                | 308,373.14                                                                     | 231,754.88                                                            |
| 26 January 2023        | 27 January 2023  | 46,253.90                                                         | 614,228.78                                                                | 641,841.16                                                                     | 469,765.41                                                            |
| 30 January 2023        | 03 February 2023 | 149,048.98                                                        | 419,552.13                                                                | 420,903.49                                                                     | 332,922.50                                                            |
| 06 February 2023       | 10 February 2023 | 110,850.47                                                        | 421,630.84                                                                | 442,737.42                                                                     | 229,470.57                                                            |
| 13 February 2023       | 17 February 2023 | 41,034.05                                                         | 506,822.31                                                                | 370,965.99                                                                     | 235,345.95                                                            |
| 20 February 2023       | 24 February 2023 | 43,583.35                                                         | 395,716.39                                                                | 374,185.40                                                                     | 246,973.37                                                            |
| 27 February 2023       | 03 March 2023    | 52,514.30                                                         | 462,563.12                                                                | 1,073,938.15                                                                   | 332,351.50                                                            |
| 06 March 2023          | 10 March 2023    | 30,920.34                                                         | 570,009.74                                                                | 484,207.56                                                                     | 333,621.82                                                            |
| 13 March 2023          | 17 March 2023    | 57,800.87                                                         | 522,971.00                                                                | 704,533.20                                                                     | 322,441.56                                                            |
| 20 March 2023          | 24 March 2023    | 35,542.13                                                         | 328,858.72                                                                | 359,976.24                                                                     | 269,537.50                                                            |
| 27 March 2023          | 31 March 2023    | 20,926.85                                                         | 487,512.34                                                                | 352,089.23                                                                     | 443,974.55                                                            |
| 03 April 2023          | 06 April 2023    | 7,497.86                                                          | 267,974.93                                                                | 331,170.42                                                                     | 305,429.85                                                            |
| 11 April 2023          | 14 April 2023    | 16,564.22                                                         | 251,424.39                                                                | 254,531.99                                                                     | 309,998.25                                                            |
| 17 April 2023          | 21 April 2023    | 18,657.09                                                         | 400,660.31                                                                | 250,805.70                                                                     | 288,723.11                                                            |
| 24 April 2023          | 28 April 2023    | 9,817.73                                                          | 249,812.70                                                                | 248,832.03                                                                     | 285,276.51                                                            |
| 02 May 2023            | 05 May 2023      | 6,244.88                                                          | 230,992.65                                                                | 276,402.44                                                                     | 296,066.67                                                            |
| 08 May 2023            | 12 May 2023      | 4,894.39                                                          | 396,865.66                                                                | 286,130.28                                                                     | 265,341.52                                                            |
| 15 May 2023            | 19 May 2023      | 15,559.10                                                         | 381,440.34                                                                | 209,489.89                                                                     | 250,616.71                                                            |
| 22 May 2023            | 25 May 2023      | 1,236,660.64                                                      | 1,048,675.77                                                              | 2,156,739.00                                                                   | 230,707.76                                                            |
| 26 May 2023            | 02 June 2023     | 69,161.38                                                         | 360,451.85                                                                | 351,731.64                                                                     | 213,296.99                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                   |                                                                                     |                                                      |                                                              |
|------------------------|------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  |                                                                                   |                                                                                     | By Product and Currency                              |                                                              |
| From                   | To               | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$mn) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / USD / Floating<br>vs. Fixed |
| 28 November 2022       | 02 December 2022 | 295,560.02                                                                        | 153,319.44                                                                          | 59,372.53                                            | 41,532.42                                                    |
| 05 December 2022       | 09 December 2022 | 342,503.04                                                                        | 135,131.84                                                                          | 66,879.48                                            | 90,871.55                                                    |
| 12 December 2022       | 16 December 2022 | 350,070.55                                                                        | 147,909.06                                                                          | 77,125.66                                            | 94,550.90                                                    |
| 19 December 2022       | 23 December 2022 | 321,192.37                                                                        | 126,632.22                                                                          | 74,398.93                                            | 192,480.35                                                   |
| 28 December 2022       | 30 December 2022 | 298,539.14                                                                        | 83,618.35                                                                           | 50,789.79                                            | 8,263.98                                                     |
| 03 January 2023        | 06 January 2023  | 375,977.65                                                                        | 108,345.11                                                                          | 63,220.52                                            | 15,786.59                                                    |
| 09 January 2023        | 13 January 2023  | 508,754.99                                                                        | 129,450.41                                                                          | 120,900.32                                           | 129,614.32                                                   |
| 16 January 2023        | 20 January 2023  | 355,178.23                                                                        | 149,458.08                                                                          | 67,664.92                                            | 94,791.28                                                    |
| 26 January 2023        | 27 January 2023  | 576,466.63                                                                        | 308,777.27                                                                          | 139,972.02                                           | 145,233.29                                                   |
| 30 January 2023        | 03 February 2023 | 433,673.83                                                                        | 177,344.62                                                                          | 70,522.06                                            | 30,323.88                                                    |
| 06 February 2023       | 10 February 2023 | 311,660.98                                                                        | 196,866.21                                                                          | 6,608.23                                             | 29,446.81                                                    |
| 13 February 2023       | 17 February 2023 | 366,660.54                                                                        | 242,542.09                                                                          | 11,010.15                                            | 34,639.85                                                    |
| 20 February 2023       | 24 February 2023 | 325,328.66                                                                        | 116,292.24                                                                          | 9,556.45                                             | 25,579.78                                                    |
| 27 February 2023       | 03 March 2023    | 380,265.69                                                                        | 125,290.90                                                                          | 10,946.21                                            | 35,990.36                                                    |
| 06 March 2023          | 10 March 2023    | 415,614.69                                                                        | 199,118.52                                                                          | 13,099.95                                            | 68,982.05                                                    |
| 13 March 2023          | 17 March 2023    | 354,214.98                                                                        | 288,214.65                                                                          | 13,492.29                                            | 41,156.32                                                    |
| 20 March 2023          | 24 March 2023    | 293,543.11                                                                        | 177,178.56                                                                          | 17,310.84                                            | 52,226.94                                                    |
| 27 March 2023          | 31 March 2023    | 431,222.36                                                                        | 192,187.21                                                                          | 13,050.55                                            | 32,283.99                                                    |
| 03 April 2023          | 06 April 2023    | 265,881.52                                                                        | 128,258.01                                                                          | 8,329.68                                             | 30,917.47                                                    |
| 11 April 2023          | 14 April 2023    | 330,714.74                                                                        | 160,128.12                                                                          | 7,689.60                                             | 37,006.41                                                    |
| 17 April 2023          | 21 April 2023    | 269,597.61                                                                        | 139,048.67                                                                          | 8,398.64                                             | 49,326.29                                                    |
| 24 April 2023          | 28 April 2023    | 258,157.97                                                                        | 116,215.55                                                                          | 8,184.21                                             | 79,181.10                                                    |
| 02 May 2023            | 05 May 2023      | 267,557.03                                                                        | 177,367.38                                                                          | 6,642.41                                             | 12,485.40                                                    |
| 08 May 2023            | 12 May 2023      | 329,749.60                                                                        | 145,221.35                                                                          | 4,480.46                                             | 16,832.24                                                    |
| 15 May 2023            | 19 May 2023      | 266,677.84                                                                        | 130,081.78                                                                          | 5,147.39                                             | 27,125.86                                                    |
| 22 May 2023            | 25 May 2023      | 297,784.58                                                                        | 276,935.55                                                                          | 1,236,753.47                                         | 749,565.73                                                   |
| 26 May 2023            | 02 June 2023     | 266,612.96                                                                        | 203,724.21                                                                          | 58,456.51                                            | 15,661.96                                                    |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 326,538.14                                                    | 0.00                                                | 153,088.50                                                  | 3,056.48                                                      |
| 05 December 2022       | 09 December 2022 | 303,332.13                                                    | 0.00                                                | 135,026.14                                                  | 5.74                                                          |
| 12 December 2022       | 16 December 2022 | 192,730.18                                                    | 0.00                                                | 125,818.23                                                  | 221.57                                                        |
| 19 December 2022       | 23 December 2022 | 159,999.95                                                    | 0.00                                                | 120,749.74                                                  | 157.73                                                        |
| 28 December 2022       | 30 December 2022 | 96,483.40                                                     | 0.00                                                | 172,230.33                                                  | 286.64                                                        |
| 03 January 2023        | 06 January 2023  | 154,606.81                                                    | 0.00                                                | 194,008.00                                                  | 342.65                                                        |
| 09 January 2023        | 13 January 2023  | 221,174.91                                                    | 0.00                                                | 169,962.41                                                  | 47.27                                                         |
| 16 January 2023        | 20 January 2023  | 190,913.39                                                    | 0.00                                                | 149,954.95                                                  | 1,341.80                                                      |
| 26 January 2023        | 27 January 2023  | 333,048.91                                                    | 0.00                                                | 164,022.07                                                  | 2,178.98                                                      |
| 30 January 2023        | 03 February 2023 | 326,286.28                                                    | 0.00                                                | 167,795.14                                                  | 1,216.48                                                      |
| 06 February 2023       | 10 February 2023 | 257,139.20                                                    | 0.00                                                | 146,969.49                                                  | 7,010.94                                                      |
| 13 February 2023       | 17 February 2023 | 229,895.98                                                    | 0.00                                                | 231,628.43                                                  | 3,125.70                                                      |
| 20 February 2023       | 24 February 2023 | 201,554.35                                                    | 0.00                                                | 162,506.20                                                  | 212.73                                                        |
| 27 February 2023       | 03 March 2023    | 930,344.48                                                    | 0.00                                                | 211,341.47                                                  | 1,488.02                                                      |
| 06 March 2023          | 10 March 2023    | 314,241.53                                                    | 0.00                                                | 261,137.52                                                  | 776.71                                                        |
| 13 March 2023          | 17 March 2023    | 611,862.69                                                    | 0.00                                                | 191,826.51                                                  | 7.24                                                          |
| 20 March 2023          | 24 March 2023    | 279,034.15                                                    | 0.00                                                | 127,174.63                                                  | 501.44                                                        |
| 27 March 2023          | 31 March 2023    | 228,368.62                                                    | 0.00                                                | 128,216.04                                                  | 944.67                                                        |
| 03 April 2023          | 06 April 2023    | 183,959.95                                                    | 0.00                                                | 115,621.69                                                  | 0.00                                                          |
| 11 April 2023          | 14 April 2023    | 198,120.91                                                    | 0.00                                                | 88,861.21                                                   | 0.00                                                          |
| 17 April 2023          | 21 April 2023    | 178,251.40                                                    | 0.00                                                | 63,869.41                                                   | 0.00                                                          |
| 24 April 2023          | 28 April 2023    | 232,535.69                                                    | 0.00                                                | 102,006.64                                                  | 202.13                                                        |
| 02 May 2023            | 05 May 2023      | 236,157.46                                                    | 0.00                                                | 85,040.41                                                   | 185.21                                                        |
| 08 May 2023            | 12 May 2023      | 163,037.54                                                    | 0.00                                                | 259,590.74                                                  | 3,624.04                                                      |
| 15 May 2023            | 19 May 2023      | 152,118.26                                                    | 0.00                                                | 125,870.81                                                  | 606.89                                                        |
| 22 May 2023            | 25 May 2023      | 2,159,047.38                                                  | 0.00                                                | 165,120.71                                                  | 206.93                                                        |
| 26 May 2023            | 02 June 2023     | 255,512.05                                                    | 0.00                                                | 187,406.35                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 28 November 2022       | 02 December 2022 | 12,073.85                                           | 4,781.66                                                    | 4,972.83                                                      | 0.00                                                |
| 05 December 2022       | 09 December 2022 | 12,570.11                                           | 4,485.35                                                    | 8,974.09                                                      | 0.00                                                |
| 12 December 2022       | 16 December 2022 | 12,137.79                                           | 5,465.52                                                    | 14,703.84                                                     | 0.00                                                |
| 19 December 2022       | 23 December 2022 | 14,908.33                                           | 5,284.62                                                    | 2,058.81                                                      | 0.00                                                |
| 28 December 2022       | 30 December 2022 | 11,514.26                                           | 2,541.85                                                    | 3,314.32                                                      | 0.00                                                |
| 03 January 2023        | 06 January 2023  | 16,840.47                                           | 6,750.61                                                    | 6,344.36                                                      | 0.00                                                |
| 09 January 2023        | 13 January 2023  | 25,562.63                                           | 6,832.30                                                    | 6,468.69                                                      | 0.00                                                |
| 16 January 2023        | 20 January 2023  | 24,674.28                                           | 7,442.31                                                    | 4,361.51                                                      | 0.00                                                |
| 26 January 2023        | 27 January 2023  | 48,869.45                                           | 12,388.41                                                   | 5,834.42                                                      | 0.00                                                |
| 30 January 2023        | 03 February 2023 | 31,040.57                                           | 10,728.40                                                   | 11,251.68                                                     | 0.00                                                |
| 06 February 2023       | 10 February 2023 | 19,814.08                                           | 9,696.35                                                    | 15,132.73                                                     | 0.00                                                |
| 13 February 2023       | 17 February 2023 | 27,970.05                                           | 12,668.09                                                   | 4,553.24                                                      | 0.00                                                |
| 20 February 2023       | 24 February 2023 | 25,782.34                                           | 10,008.67                                                   | 6,866.57                                                      | 0.00                                                |
| 27 February 2023       | 03 March 2023    | 26,987.78                                           | 9,417.00                                                    | 4,480.26                                                      | 0.00                                                |
| 06 March 2023          | 10 March 2023    | 26,174.26                                           | 12,705.44                                                   | 7,821.26                                                      | 0.00                                                |
| 13 March 2023          | 17 March 2023    | 28,307.38                                           | 19,089.19                                                   | 22,986.34                                                     | 0.00                                                |
| 20 March 2023          | 24 March 2023    | 25,856.78                                           | 10,270.60                                                   | 9,126.42                                                      | 0.00                                                |
| 27 March 2023          | 31 March 2023    | 133,639.21                                          | 84,450.67                                                   | 8,957.57                                                      | 0.00                                                |
| 03 April 2023          | 06 April 2023    | 19,896.62                                           | 5,298.42                                                    | 5,469.70                                                      | 0.00                                                |
| 11 April 2023          | 14 April 2023    | 28,871.93                                           | 16,818.57                                                   | 5,336.43                                                      | 0.00                                                |
| 17 April 2023          | 21 April 2023    | 25,160.40                                           | 10,060.52                                                   | 3,379.40                                                      | 0.00                                                |
| 24 April 2023          | 28 April 2023    | 25,361.66                                           | 8,957.12                                                    | 4,127.95                                                      | 0.00                                                |
| 02 May 2023            | 05 May 2023      | 25,716.51                                           | 6,258.25                                                    | 17,191.17                                                     | 0.00                                                |
| 08 May 2023            | 12 May 2023      | 22,676.00                                           | 5,420.83                                                    | 3,271.91                                                      | 0.00                                                |
| 15 May 2023            | 19 May 2023      | 27,993.62                                           | 21,108.03                                                   | 4,475.84                                                      | 0.00                                                |
| 22 May 2023            | 25 May 2023      | 22,248.73                                           | 7,494.82                                                    | 2,260.50                                                      | 0.00                                                |
| 26 May 2023            | 02 June 2023     | 23,199.65                                           | 9,630.03                                                    | 5,760.48                                                      | 0.00                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 28 November 2022       | 02 December 2022 | 2,762.57                                                    | 2.02                                                          | 0.00                                                | 1,013.52                                                    |
| 05 December 2022       | 09 December 2022 | 2,586.56                                                    | 273.95                                                        | 0.00                                                | 1,078.70                                                    |
| 12 December 2022       | 16 December 2022 | 2,669.09                                                    | 507.01                                                        | 3.69                                                | 1,233.60                                                    |
| 19 December 2022       | 23 December 2022 | 2,780.38                                                    | 345.72                                                        | 580.51                                              | 3,924.18                                                    |
| 28 December 2022       | 30 December 2022 | 1,817.55                                                    | 15.28                                                         | 0.00                                                | 663.73                                                      |
| 03 January 2023        | 06 January 2023  | 1,842.31                                                    | 256.86                                                        | 0.00                                                | 25,596.70                                                   |
| 09 January 2023        | 13 January 2023  | 1,719.77                                                    | 308.09                                                        | 0.00                                                | 11,340.24                                                   |
| 16 January 2023        | 20 January 2023  | 1,905.30                                                    | 2,580.95                                                      | 0.00                                                | 12,583.77                                                   |
| 26 January 2023        | 27 January 2023  | 3,733.51                                                    | 3,419.32                                                      | 77.17                                               | 21,830.02                                                   |
| 30 January 2023        | 03 February 2023 | 5,153.29                                                    | 497.03                                                        | 0.00                                                | 14,311.88                                                   |
| 06 February 2023       | 10 February 2023 | 3,486.39                                                    | 535.30                                                        | 0.00                                                | 8,215.83                                                    |
| 13 February 2023       | 17 February 2023 | 3,689.48                                                    | 2,965.58                                                      | 0.00                                                | 6,946.20                                                    |
| 20 February 2023       | 24 February 2023 | 3,122.67                                                    | 43.28                                                         | 0.00                                                | 4,312.28                                                    |
| 27 February 2023       | 03 March 2023    | 4,310.86                                                    | 1,063.79                                                      | 102.81                                              | 7,599.69                                                    |
| 06 March 2023          | 10 March 2023    | 3,701.87                                                    | 1,007.36                                                      | 80.09                                               | 8,033.40                                                    |
| 13 March 2023          | 17 March 2023    | 3,028.34                                                    | 1,003.18                                                      | 0.00                                                | 7,372.15                                                    |
| 20 March 2023          | 24 March 2023    | 1,724.03                                                    | 394.76                                                        | 0.00                                                | 6,331.56                                                    |
| 27 March 2023          | 31 March 2023    | 4,885.79                                                    | 720.61                                                        | 0.00                                                | 14,100.39                                                   |
| 03 April 2023          | 06 April 2023    | 1,425.67                                                    | 326.87                                                        | 37.45                                               | 5,944.63                                                    |
| 11 April 2023          | 14 April 2023    | 1,139.02                                                    | 195.53                                                        | 74.35                                               | 5,950.64                                                    |
| 17 April 2023          | 21 April 2023    | 1,069.69                                                    | 862.97                                                        | 0.00                                                | 5,122.74                                                    |
| 24 April 2023          | 28 April 2023    | 1,103.52                                                    | 446.85                                                        | 0.00                                                | 6,343.23                                                    |
| 02 May 2023            | 05 May 2023      | 1,533.64                                                    | 1,662.39                                                      | 0.00                                                | 5,471.25                                                    |
| 08 May 2023            | 12 May 2023      | 2,473.42                                                    | 48.42                                                         | 0.00                                                | 5,812.28                                                    |
| 15 May 2023            | 19 May 2023      | 2,995.67                                                    | 262.31                                                        | 0.00                                                | 4,949.67                                                    |
| 22 May 2023            | 25 May 2023      | 2,011.77                                                    | 612.33                                                        | 0.00                                                | 11,615.48                                                   |
| 26 May 2023            | 02 June 2023     | 777.96                                                      | 376.36                                                        | 0.00                                                | 5,741.68                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 14,523.09                                                     | 10,756.04                                           | 132,592.87                                                  | 0.00                                                          |
| 05 December 2022       | 09 December 2022 | 14,743.46                                                     | 4,624.24                                            | 75,602.23                                                   | 0.00                                                          |
| 12 December 2022       | 16 December 2022 | 11,240.42                                                     | 4,099.00                                            | 97,192.47                                                   | 0.00                                                          |
| 19 December 2022       | 23 December 2022 | 27,468.19                                                     | 5,691.57                                            | 56,636.92                                                   | 0.00                                                          |
| 28 December 2022       | 30 December 2022 | 31,384.00                                                     | 1,700.31                                            | 41,416.35                                                   | 0.00                                                          |
| 03 January 2023        | 06 January 2023  | 9,801.66                                                      | 5,738.88                                            | 74,373.96                                                   | 0.00                                                          |
| 09 January 2023        | 13 January 2023  | 23,672.15                                                     | 4,062.30                                            | 118,538.55                                                  | 0.00                                                          |
| 16 January 2023        | 20 January 2023  | 49,573.26                                                     | 3,876.32                                            | 111,985.98                                                  | 0.00                                                          |
| 26 January 2023        | 27 January 2023  | 73,873.24                                                     | 5,875.48                                            | 159,185.05                                                  | 0.00                                                          |
| 30 January 2023        | 03 February 2023 | 20,160.31                                                     | 5,440.57                                            | 143,361.94                                                  | 12.75                                                         |
| 06 February 2023       | 10 February 2023 | 23,235.93                                                     | 1,749.02                                            | 146,344.25                                                  | 26.92                                                         |
| 13 February 2023       | 17 February 2023 | 16,716.99                                                     | 3,045.15                                            | 146,670.19                                                  | 0.00                                                          |
| 20 February 2023       | 24 February 2023 | 14,013.72                                                     | 10,978.12                                           | 93,640.42                                                   | 0.00                                                          |
| 27 February 2023       | 03 March 2023    | 22,956.83                                                     | 1,970.46                                            | 110,283.75                                                  | 0.00                                                          |
| 06 March 2023          | 10 March 2023    | 29,412.51                                                     | 2,445.44                                            | 115,516.63                                                  | 0.00                                                          |
| 13 March 2023          | 17 March 2023    | 34,228.54                                                     | 11,181.29                                           | 193,579.15                                                  | 0.00                                                          |
| 20 March 2023          | 24 March 2023    | 24,698.33                                                     | 11,015.15                                           | 103,694.10                                                  | 0.00                                                          |
| 27 March 2023          | 31 March 2023    | 32,560.86                                                     | 12,002.70                                           | 141,403.72                                                  | 0.00                                                          |
| 03 April 2023          | 06 April 2023    | 24,583.20                                                     | 3,197.15                                            | 48,339.66                                                   | 0.00                                                          |
| 11 April 2023          | 14 April 2023    | 35,594.19                                                     | 6,972.96                                            | 82,207.07                                                   | 0.00                                                          |
| 17 April 2023          | 21 April 2023    | 17,098.31                                                     | 3,053.46                                            | 88,468.14                                                   | 25.48                                                         |
| 24 April 2023          | 28 April 2023    | 29,121.08                                                     | 5,548.10                                            | 53,270.81                                                   | 0.00                                                          |
| 02 May 2023            | 05 May 2023      | 12,129.18                                                     | 3,838.87                                            | 85,070.24                                                   | 127.39                                                        |
| 08 May 2023            | 12 May 2023      | 13,424.95                                                     | 4,104.77                                            | 155,105.49                                                  | 0.00                                                          |
| 15 May 2023            | 19 May 2023      | 29,217.44                                                     | 4,982.41                                            | 112,414.65                                                  | 10.93                                                         |
| 22 May 2023            | 25 May 2023      | 21,352.76                                                     | 3,664.73                                            | 118,833.05                                                  | 74.01                                                         |
| 26 May 2023            | 02 June 2023     | 44,464.01                                                     | 10,874.67                                           | 108,453.57                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 28 November 2022       | 02 December 2022 | 162,031.37                                             | 418,452.85                                                     | 138,023.48                                                       | 142,614.86                                                 |
| 05 December 2022       | 09 December 2022 | 148,795.48                                             | 391,901.92                                                     | 159,065.68                                                       | 132,094.25                                                 |
| 12 December 2022       | 16 December 2022 | 163,976.60                                             | 412,293.76                                                     | 156,186.85                                                       | 141,773.70                                                 |
| 19 December 2022       | 23 December 2022 | 159,145.11                                             | 339,139.20                                                     | 93,400.81                                                        | 152,750.04                                                 |
| 28 December 2022       | 30 December 2022 | 174,023.56                                             | 251,621.68                                                     | 76,798.39                                                        | 155,342.64                                                 |
| 03 January 2023        | 06 January 2023  | 175,740.04                                             | 342,587.96                                                     | 110,521.35                                                       | 164,926.25                                                 |
| 09 January 2023        | 13 January 2023  | 169,944.37                                             | 385,799.89                                                     | 167,191.81                                                       | 156,301.61                                                 |
| 16 January 2023        | 20 January 2023  | 163,253.04                                             | 406,843.54                                                     | 209,060.31                                                       | 149,920.79                                                 |
| 26 January 2023        | 27 January 2023  | 321,225.19                                             | 684,303.05                                                     | 532,263.57                                                       | 299,026.94                                                 |
| 30 January 2023        | 03 February 2023 | 374,968.28                                             | 481,551.43                                                     | 238,823.58                                                       | 246,455.08                                                 |
| 06 February 2023       | 10 February 2023 | 312,149.71                                             | 389,132.69                                                     | 336,522.61                                                       | 226,208.29                                                 |
| 13 February 2023       | 17 February 2023 | 234,354.65                                             | 437,240.62                                                     | 356,250.58                                                       | 162,391.23                                                 |
| 20 February 2023       | 24 February 2023 | 244,239.82                                             | 421,875.02                                                     | 267,787.00                                                       | 179,596.32                                                 |
| 27 February 2023       | 03 March 2023    | 344,858.55                                             | 463,885.68                                                     | 238,895.67                                                       | 259,834.86                                                 |
| 06 March 2023          | 10 March 2023    | 322,742.43                                             | 515,547.52                                                     | 330,066.72                                                       | 252,674.45                                                 |
| 13 March 2023          | 17 March 2023    | 327,261.46                                             | 421,134.31                                                     | 322,659.86                                                       | 251,250.85                                                 |
| 20 March 2023          | 24 March 2023    | 250,896.85                                             | 320,979.97                                                     | 223,399.69                                                       | 182,443.81                                                 |
| 27 March 2023          | 31 March 2023    | 306,208.95                                             | 513,394.10                                                     | 272,724.12                                                       | 300,521.53                                                 |
| 03 April 2023          | 06 April 2023    | 281,466.81                                             | 326,308.92                                                     | 245,088.71                                                       | 217,334.16                                                 |
| 11 April 2023          | 14 April 2023    | 282,953.64                                             | 350,156.23                                                     | 175,413.05                                                       | 219,440.11                                                 |
| 17 April 2023          | 21 April 2023    | 270,767.70                                             | 452,341.12                                                     | 190,236.81                                                       | 196,062.49                                                 |
| 24 April 2023          | 28 April 2023    | 256,000.26                                             | 257,108.24                                                     | 98,613.87                                                        | 192,164.34                                                 |
| 02 May 2023            | 05 May 2023      | 266,113.76                                             | 302,690.50                                                     | 186,317.02                                                       | 201,310.42                                                 |
| 08 May 2023            | 12 May 2023      | 238,974.67                                             | 281,380.25                                                     | 247,944.77                                                       | 175,210.28                                                 |
| 15 May 2023            | 19 May 2023      | 228,052.37                                             | 353,653.49                                                     | 152,880.00                                                       | 163,473.67                                                 |
| 22 May 2023            | 25 May 2023      | 204,701.47                                             | 291,818.81                                                     | 250,120.65                                                       | 1,270,314.01                                               |
| 26 May 2023            | 02 June 2023     | 189,927.54                                             | 299,393.26                                                     | 249,342.95                                                       | 185,429.83                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 28 November 2022       | 02 December 2022 | 396,959.92                                                          | 249,436.75                                                            | 34,401.27                                                    | 143,581.38                                                           |
| 05 December 2022       | 09 December 2022 | 320,796.36                                                          | 330,843.98                                                            | 32,779.94                                                    | 114,742.71                                                           |
| 12 December 2022       | 16 December 2022 | 377,653.62                                                          | 231,191.56                                                            | 29,729.51                                                    | 127,037.03                                                           |
| 19 December 2022       | 23 December 2022 | 328,440.27                                                          | 135,775.09                                                            | 36,004.55                                                    | 120,547.68                                                           |
| 28 December 2022       | 30 December 2022 | 318,912.62                                                          | 108,605.29                                                            | 26,507.81                                                    | 62,815.77                                                            |
| 03 January 2023        | 06 January 2023  | 365,125.17                                                          | 160,057.09                                                            | 36,211.29                                                    | 114,512.68                                                           |
| 09 January 2023        | 13 January 2023  | 347,776.55                                                          | 222,876.42                                                            | 97,746.01                                                    | 156,650.32                                                           |
| 16 January 2023        | 20 January 2023  | 359,907.24                                                          | 258,528.92                                                            | 44,564.81                                                    | 170,083.20                                                           |
| 26 January 2023        | 27 January 2023  | 550,967.40                                                          | 611,147.38                                                            | 89,631.64                                                    | 240,303.26                                                           |
| 30 January 2023        | 03 February 2023 | 378,933.48                                                          | 385,246.75                                                            | 115,295.86                                                   | 158,745.55                                                           |
| 06 February 2023       | 10 February 2023 | 337,168.84                                                          | 370,346.47                                                            | 63,251.03                                                    | 134,597.18                                                           |
| 13 February 2023       | 17 February 2023 | 391,685.44                                                          | 389,982.55                                                            | 47,376.93                                                    | 172,958.73                                                           |
| 20 February 2023       | 24 February 2023 | 301,260.48                                                          | 273,646.04                                                            | 58,160.39                                                    | 183,846.22                                                           |
| 27 February 2023       | 03 March 2023    | 404,085.85                                                          | 992,063.97                                                            | 67,239.80                                                    | 178,136.93                                                           |
| 06 March 2023          | 10 March 2023    | 462,702.33                                                          | 428,465.99                                                            | 52,627.12                                                    | 213,065.68                                                           |
| 13 March 2023          | 17 March 2023    | 286,369.59                                                          | 657,328.01                                                            | 61,110.13                                                    | 246,867.27                                                           |
| 20 March 2023          | 24 March 2023    | 232,975.74                                                          | 300,992.67                                                            | 57,291.30                                                    | 134,943.33                                                           |
| 27 March 2023          | 31 March 2023    | 431,776.07                                                          | 350,879.73                                                            | 95,681.36                                                    | 213,360.30                                                           |
| 03 April 2023          | 06 April 2023    | 270,880.03                                                          | 328,667.10                                                            | 49,478.03                                                    | 112,871.03                                                           |
| 11 April 2023          | 14 April 2023    | 289,858.57                                                          | 233,693.26                                                            | 55,358.50                                                    | 107,828.70                                                           |
| 17 April 2023          | 21 April 2023    | 358,887.89                                                          | 214,349.72                                                            | 54,676.96                                                    | 109,916.15                                                           |
| 24 April 2023          | 28 April 2023    | 234,091.27                                                          | 172,811.39                                                            | 53,121.84                                                    | 98,772.99                                                            |
| 02 May 2023            | 05 May 2023      | 218,166.15                                                          | 336,481.20                                                            | 52,050.98                                                    | 95,907.50                                                            |
| 08 May 2023            | 12 May 2023      | 321,759.67                                                          | 275,416.78                                                            | 48,457.09                                                    | 168,080.11                                                           |
| 15 May 2023            | 19 May 2023      | 241,003.11                                                          | 188,064.60                                                            | 52,701.90                                                    | 150,437.01                                                           |
| 22 May 2023            | 25 May 2023      | 947,089.85                                                          | 1,148,123.58                                                          | 84,551.37                                                    | 170,295.34                                                           |
| 26 May 2023            | 02 June 2023     | 227,230.97                                                          | 343,957.81                                                            | 51,185.06                                                    | 140,797.25                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 89,524.71                                                              | 35,128.61                                                    | 135,266.53                                                           | 85,548.25                                                              |
| 05 December 2022       | 09 December 2022 | 42,820.15                                                              | 36,693.68                                                    | 148,931.66                                                           | 56,372.83                                                              |
| 12 December 2022       | 16 December 2022 | 41,734.07                                                              | 47,672.30                                                    | 132,801.62                                                           | 52,281.81                                                              |
| 19 December 2022       | 23 December 2022 | 42,015.26                                                              | 35,746.70                                                    | 165,358.11                                                           | 48,603.44                                                              |
| 28 December 2022       | 30 December 2022 | 22,729.72                                                              | 28,322.94                                                    | 50,154.50                                                            | 36,449.29                                                              |
| 03 January 2023        | 06 January 2023  | 41,431.80                                                              | 31,109.06                                                    | 108,125.69                                                           | 35,702.50                                                              |
| 09 January 2023        | 13 January 2023  | 60,186.56                                                              | 34,281.93                                                    | 142,540.13                                                           | 57,431.84                                                              |
| 16 January 2023        | 20 January 2023  | 58,136.93                                                              | 32,764.76                                                    | 140,208.04                                                           | 76,192.98                                                              |
| 26 January 2023        | 27 January 2023  | 108,596.72                                                             | 66,139.60                                                    | 226,578.95                                                           | 124,962.95                                                             |
| 30 January 2023        | 03 February 2023 | 63,372.08                                                              | 58,057.92                                                    | 186,076.43                                                           | 76,344.77                                                              |
| 06 February 2023       | 10 February 2023 | 67,438.71                                                              | 26,802.34                                                    | 155,214.17                                                           | 117,540.10                                                             |
| 13 February 2023       | 17 February 2023 | 64,504.33                                                              | 41,292.28                                                    | 176,509.18                                                           | 85,233.76                                                              |
| 20 February 2023       | 24 February 2023 | 55,675.84                                                              | 28,333.32                                                    | 135,319.67                                                           | 81,710.87                                                              |
| 27 February 2023       | 03 March 2023    | 62,518.89                                                              | 29,585.73                                                    | 144,228.65                                                           | 64,198.41                                                              |
| 06 March 2023          | 10 March 2023    | 58,771.36                                                              | 28,162.31                                                    | 162,000.65                                                           | 100,557.80                                                             |
| 13 March 2023          | 17 March 2023    | 97,769.60                                                              | 39,225.73                                                    | 185,694.22                                                           | 120,718.23                                                             |
| 20 March 2023          | 24 March 2023    | 63,197.45                                                              | 39,052.25                                                    | 139,043.73                                                           | 78,724.26                                                              |
| 27 March 2023          | 31 March 2023    | 53,960.33                                                              | 35,104.97                                                    | 160,258.14                                                           | 66,189.88                                                              |
| 03 April 2023          | 06 April 2023    | 43,447.20                                                              | 24,424.70                                                    | 95,035.57                                                            | 35,723.20                                                              |
| 11 April 2023          | 14 April 2023    | 44,983.03                                                              | 26,669.07                                                    | 104,079.55                                                           | 61,991.27                                                              |
| 17 April 2023          | 21 April 2023    | 42,283.35                                                              | 29,127.73                                                    | 107,722.57                                                           | 66,455.63                                                              |
| 24 April 2023          | 28 April 2023    | 38,865.92                                                              | 25,875.34                                                    | 88,658.99                                                            | 62,656.01                                                              |
| 02 May 2023            | 05 May 2023      | 31,681.24                                                              | 25,979.61                                                    | 107,831.66                                                           | 41,586.18                                                              |
| 08 May 2023            | 12 May 2023      | 40,816.07                                                              | 24,896.08                                                    | 130,188.57                                                           | 62,537.89                                                              |
| 15 May 2023            | 19 May 2023      | 42,606.34                                                              | 25,879.95                                                    | 130,868.60                                                           | 47,894.38                                                              |
| 22 May 2023            | 25 May 2023      | 291,604.90                                                             | 69,409.81                                                    | 131,029.78                                                           | 413,821.71                                                             |
| 26 May 2023            | 02 June 2023     | 40,788.81                                                              | 25,121.45                                                    | 123,237.09                                                           | 72,335.07                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 28 November 2022       | 02 December 2022 | 19,149.76                                                     | 61,505.13                                                             | 38,098.94                                                               | 4,331.49                                                       |
| 05 December 2022       | 09 December 2022 | 17,412.27                                                     | 75,340.95                                                             | 31,646.04                                                               | 4,425.58                                                       |
| 12 December 2022       | 16 December 2022 | 23,412.42                                                     | 70,976.33                                                             | 30,853.62                                                               | 5,567.15                                                       |
| 19 December 2022       | 23 December 2022 | 16,423.34                                                     | 64,340.39                                                             | 35,752.94                                                               | 5,257.49                                                       |
| 28 December 2022       | 30 December 2022 | 14,926.07                                                     | 33,520.99                                                             | 30,274.53                                                               | 4,570.02                                                       |
| 03 January 2023        | 06 January 2023  | 16,296.44                                                     | 52,485.90                                                             | 28,735.23                                                               | 4,571.01                                                       |
| 09 January 2023        | 13 January 2023  | 16,371.65                                                     | 150,754.25                                                            | 52,475.70                                                               | 5,065.30                                                       |
| 16 January 2023        | 20 January 2023  | 17,387.75                                                     | 90,963.90                                                             | 45,319.10                                                               | 5,453.02                                                       |
| 26 January 2023        | 27 January 2023  | 33,743.44                                                     | 130,193.52                                                            | 74,320.37                                                               | 9,430.81                                                       |
| 30 January 2023        | 03 February 2023 | 34,550.75                                                     | 91,328.56                                                             | 41,322.10                                                               | 9,420.81                                                       |
| 06 February 2023       | 10 February 2023 | 14,848.81                                                     | 76,810.97                                                             | 54,363.86                                                               | 3,472.83                                                       |
| 13 February 2023       | 17 February 2023 | 15,276.28                                                     | 98,325.49                                                             | 48,864.18                                                               | 4,391.66                                                       |
| 20 February 2023       | 24 February 2023 | 15,229.70                                                     | 73,370.63                                                             | 55,043.30                                                               | 4,172.23                                                       |
| 27 February 2023       | 03 March 2023    | 15,274.48                                                     | 89,346.52                                                             | 50,276.98                                                               | 6,709.09                                                       |
| 06 March 2023          | 10 March 2023    | 17,942.82                                                     | 115,525.19                                                            | 62,216.71                                                               | 7,291.15                                                       |
| 13 March 2023          | 17 March 2023    | 18,124.77                                                     | 124,472.80                                                            | 86,946.71                                                               | 4,817.63                                                       |
| 20 March 2023          | 24 March 2023    | 16,741.09                                                     | 88,443.02                                                             | 70,081.25                                                               | 4,122.84                                                       |
| 27 March 2023          | 31 March 2023    | 23,374.09                                                     | 86,669.27                                                             | 42,905.99                                                               | 4,545.33                                                       |
| 03 April 2023          | 06 April 2023    | 13,043.79                                                     | 36,007.59                                                             | 28,395.98                                                               | 3,183.62                                                       |
| 11 April 2023          | 14 April 2023    | 15,063.91                                                     | 57,632.78                                                             | 42,406.66                                                               | 4,182.59                                                       |
| 17 April 2023          | 21 April 2023    | 16,862.82                                                     | 70,029.20                                                             | 30,213.34                                                               | 4,350.24                                                       |
| 24 April 2023          | 28 April 2023    | 14,142.39                                                     | 66,824.98                                                             | 40,547.72                                                               | 3,367.85                                                       |
| 02 May 2023            | 05 May 2023      | 14,680.80                                                     | 55,985.04                                                             | 31,656.35                                                               | 3,085.99                                                       |
| 08 May 2023            | 12 May 2023      | 13,828.14                                                     | 84,648.32                                                             | 33,689.88                                                               | 2,731.34                                                       |
| 15 May 2023            | 19 May 2023      | 14,924.61                                                     | 93,800.09                                                             | 38,520.35                                                               | 4,145.59                                                       |
| 22 May 2023            | 25 May 2023      | 25,967.56                                                     | 83,261.42                                                             | 376,064.56                                                              | 7,307.41                                                       |
| 26 May 2023            | 02 June 2023     | 11,964.36                                                     | 117,028.00                                                            | 66,804.97                                                               | 4,003.48                                                       |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 28 November 2022       | 02 December 2022 | 13,641.45                                                              | 13,255.18                                                                | 4,757.79                                                       | 1,711.99                                                               |
| 05 December 2022       | 09 December 2022 | 38,403.59                                                              | 13,945.00                                                                | 4,822.17                                                       | 1,492.57                                                               |
| 12 December 2022       | 16 December 2022 | 26,313.53                                                              | 9,614.41                                                                 | 5,416.23                                                       | 2,191.01                                                               |
| 19 December 2022       | 23 December 2022 | 22,188.63                                                              | 14,332.12                                                                | 4,765.01                                                       | 5,946.29                                                               |
| 28 December 2022       | 30 December 2022 | 10,474.27                                                              | 7,067.03                                                                 | 4,674.34                                                       | 1,368.27                                                               |
| 03 January 2023        | 06 January 2023  | 16,931.76                                                              | 12,110.13                                                                | 4,840.82                                                       | 2,067.09                                                               |
| 09 January 2023        | 13 January 2023  | 20,405.13                                                              | 14,169.92                                                                | 5,320.10                                                       | 2,719.97                                                               |
| 16 January 2023        | 20 January 2023  | 20,659.23                                                              | 14,637.28                                                                | 5,289.21                                                       | 1,911.78                                                               |
| 26 January 2023        | 27 January 2023  | 35,456.01                                                              | 22,527.78                                                                | 10,062.77                                                      | 4,038.32                                                               |
| 30 January 2023        | 03 February 2023 | 29,835.35                                                              | 24,040.60                                                                | 8,159.43                                                       | 2,990.93                                                               |
| 06 February 2023       | 10 February 2023 | 24,391.73                                                              | 17,359.51                                                                | 3,210.09                                                       | 2,460.88                                                               |
| 13 February 2023       | 17 February 2023 | 28,484.83                                                              | 16,198.03                                                                | 3,030.44                                                       | 3,090.75                                                               |
| 20 February 2023       | 24 February 2023 | 21,175.96                                                              | 16,881.41                                                                | 2,749.53                                                       | 4,536.35                                                               |
| 27 February 2023       | 03 March 2023    | 20,115.62                                                              | 20,858.66                                                                | 3,734.98                                                       | 2,925.18                                                               |
| 06 March 2023          | 10 March 2023    | 25,427.11                                                              | 22,380.60                                                                | 3,380.70                                                       | 3,252.84                                                               |
| 13 March 2023          | 17 March 2023    | 29,066.28                                                              | 19,459.98                                                                | 3,262.12                                                       | 1,993.52                                                               |
| 20 March 2023          | 24 March 2023    | 19,111.94                                                              | 16,634.43                                                                | 3,023.06                                                       | 1,849.23                                                               |
| 27 March 2023          | 31 March 2023    | 21,338.82                                                              | 16,927.32                                                                | 3,197.07                                                       | 2,756.20                                                               |
| 03 April 2023          | 06 April 2023    | 11,528.03                                                              | 13,522.92                                                                | 3,195.77                                                       | 1,721.85                                                               |
| 11 April 2023          | 14 April 2023    | 16,217.88                                                              | 19,722.31                                                                | 3,562.74                                                       | 1,893.76                                                               |
| 17 April 2023          | 21 April 2023    | 15,260.95                                                              | 11,922.84                                                                | 3,849.68                                                       | 3,431.72                                                               |
| 24 April 2023          | 28 April 2023    | 12,911.13                                                              | 25,034.56                                                                | 3,992.85                                                       | 2,644.69                                                               |
| 02 May 2023            | 05 May 2023      | 16,978.77                                                              | 9,014.97                                                                 | 3,097.83                                                       | 1,478.06                                                               |
| 08 May 2023            | 12 May 2023      | 15,710.18                                                              | 12,293.05                                                                | 3,041.31                                                       | 3,123.58                                                               |
| 15 May 2023            | 19 May 2023      | 14,874.34                                                              | 15,554.93                                                                | 2,896.72                                                       | 2,188.41                                                               |
| 22 May 2023            | 25 May 2023      | 11,342.09                                                              | 59,246.00                                                                | 4,676.99                                                       | 1,841.55                                                               |
| 26 May 2023            | 02 June 2023     | 14,695.90                                                              | 22,618.61                                                                | 2,766.20                                                       | 1,986.92                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 2,562.05                                                                 | 3,850.00                                                    | 1,557.99                                                            | 8,690.14                                                              |
| 05 December 2022       | 09 December 2022 | 4,259.74                                                                 | 4,641.42                                                    | 1,844.60                                                            | 6,507.31                                                              |
| 12 December 2022       | 16 December 2022 | 1,511.31                                                                 | 3,771.41                                                    | 2,250.43                                                            | 8,403.10                                                              |
| 19 December 2022       | 23 December 2022 | 2,263.04                                                                 | 3,777.32                                                    | 14,174.01                                                           | 4,689.33                                                              |
| 28 December 2022       | 30 December 2022 | 1,528.78                                                                 | 3,684.09                                                    | 1,309.03                                                            | 1,627.40                                                              |
| 03 January 2023        | 06 January 2023  | 873.29                                                                   | 3,585.04                                                    | 1,697.82                                                            | 2,963.65                                                              |
| 09 January 2023        | 13 January 2023  | 3,378.85                                                                 | 5,383.00                                                    | 2,961.13                                                            | 8,343.62                                                              |
| 16 January 2023        | 20 January 2023  | 1,030.27                                                                 | 4,088.21                                                    | 1,773.74                                                            | 3,985.74                                                              |
| 26 January 2023        | 27 January 2023  | 1,701.67                                                                 | 7,984.11                                                    | 3,157.95                                                            | 7,361.57                                                              |
| 30 January 2023        | 03 February 2023 | 2,922.91                                                                 | 10,031.63                                                   | 5,315.68                                                            | 4,998.91                                                              |
| 06 February 2023       | 10 February 2023 | 3,443.83                                                                 | 2,527.66                                                    | 2,648.05                                                            | 9,111.16                                                              |
| 13 February 2023       | 17 February 2023 | 2,212.39                                                                 | 2,621.19                                                    | 2,428.42                                                            | 6,512.84                                                              |
| 20 February 2023       | 24 February 2023 | 1,666.26                                                                 | 2,315.24                                                    | 1,535.72                                                            | 5,853.92                                                              |
| 27 February 2023       | 03 March 2023    | 1,954.77                                                                 | 2,486.87                                                    | 3,990.06                                                            | 7,357.38                                                              |
| 06 March 2023          | 10 March 2023    | 6,184.52                                                                 | 2,463.62                                                    | 3,650.62                                                            | 4,749.10                                                              |
| 13 March 2023          | 17 March 2023    | 4,013.48                                                                 | 2,451.20                                                    | 2,722.30                                                            | 6,511.84                                                              |
| 20 March 2023          | 24 March 2023    | 1,641.72                                                                 | 2,405.28                                                    | 6,034.84                                                            | 5,883.01                                                              |
| 27 March 2023          | 31 March 2023    | 4,873.56                                                                 | 2,477.04                                                    | 2,575.90                                                            | 8,539.62                                                              |
| 03 April 2023          | 06 April 2023    | 3,885.21                                                                 | 2,267.63                                                    | 5,812.34                                                            | 5,786.82                                                              |
| 11 April 2023          | 14 April 2023    | 5,579.95                                                                 | 2,285.56                                                    | 4,627.89                                                            | 6,283.64                                                              |
| 17 April 2023          | 21 April 2023    | 16,631.97                                                                | 2,450.27                                                    | 5,009.45                                                            | 7,997.53                                                              |
| 24 April 2023          | 28 April 2023    | 15,015.33                                                                | 2,429.63                                                    | 4,066.62                                                            | 10,116.64                                                             |
| 02 May 2023            | 05 May 2023      | 1,323.55                                                                 | 2,105.93                                                    | 2,202.51                                                            | 2,026.32                                                              |
| 08 May 2023            | 12 May 2023      | 2,827.95                                                                 | 2,071.67                                                    | 3,104.82                                                            | 3,770.00                                                              |
| 15 May 2023            | 19 May 2023      | 1,383.65                                                                 | 2,153.37                                                    | 14,946.63                                                           | 5,547.41                                                              |
| 22 May 2023            | 25 May 2023      | 38,100.02                                                                | 5,141.24                                                    | 1,600.32                                                            | 106,713.78                                                            |
| 26 May 2023            | 02 June 2023     | 3,536.33                                                                 | 1,987.99                                                    | 2,088.69                                                            | 5,414.25                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 28 November 2022       | 02 December 2022 | 21,427                         | 1,508                               | 15,000                                      | 4,920                                         |
| 05 December 2022       | 09 December 2022 | 18,526                         | 1,462                               | 12,574                                      | 4,490                                         |
| 12 December 2022       | 16 December 2022 | 18,314                         | 1,355                               | 12,538                                      | 4,422                                         |
| 19 December 2022       | 23 December 2022 | 16,214                         | 1,663                               | 10,757                                      | 3,795                                         |
| 28 December 2022       | 30 December 2022 | 8,811                          | 1,156                               | 5,497                                       | 2,158                                         |
| 03 January 2023        | 06 January 2023  | 18,033                         | 1,367                               | 12,389                                      | 4,277                                         |
| 09 January 2023        | 13 January 2023  | 25,525                         | 1,639                               | 18,098                                      | 5,788                                         |
| 16 January 2023        | 20 January 2023  | 22,414                         | 1,620                               | 15,515                                      | 5,279                                         |
| 26 January 2023        | 27 January 2023  | 34,692                         | 2,985                               | 23,066                                      | 8,641                                         |
| 30 January 2023        | 03 February 2023 | 20,963                         | 1,850                               | 14,120                                      | 4,993                                         |
| 06 February 2023       | 10 February 2023 | 22,003                         | 1,245                               | 14,392                                      | 6,366                                         |
| 13 February 2023       | 17 February 2023 | 23,935                         | 1,268                               | 16,441                                      | 6,227                                         |
| 20 February 2023       | 24 February 2023 | 20,297                         | 1,365                               | 13,277                                      | 5,655                                         |
| 27 February 2023       | 03 March 2023    | 24,477                         | 1,361                               | 16,954                                      | 6,162                                         |
| 06 March 2023          | 10 March 2023    | 26,355                         | 1,253                               | 18,487                                      | 6,615                                         |
| 13 March 2023          | 17 March 2023    | 30,689                         | 1,521                               | 18,776                                      | 10,392                                        |
| 20 March 2023          | 24 March 2023    | 22,914                         | 1,609                               | 13,769                                      | 7,536                                         |
| 27 March 2023          | 31 March 2023    | 22,316                         | 1,369                               | 15,103                                      | 5,845                                         |
| 03 April 2023          | 06 April 2023    | 14,298                         | 916                                 | 9,101                                       | 4,282                                         |
| 11 April 2023          | 14 April 2023    | 18,666                         | 1,297                               | 12,021                                      | 5,349                                         |
| 17 April 2023          | 21 April 2023    | 19,951                         | 1,225                               | 12,679                                      | 6,048                                         |
| 24 April 2023          | 28 April 2023    | 18,827                         | 1,145                               | 11,277                                      | 6,406                                         |
| 02 May 2023            | 05 May 2023      | 16,292                         | 1,095                               | 10,759                                      | 4,439                                         |
| 08 May 2023            | 12 May 2023      | 21,207                         | 933                                 | 15,142                                      | 5,132                                         |
| 15 May 2023            | 19 May 2023      | 23,382                         | 1,332                               | 16,717                                      | 5,333                                         |
| 22 May 2023            | 25 May 2023      | 211,156                        | 30,193                              | 66,303                                      | 114,661                                       |
| 26 May 2023            | 02 June 2023     | 27,934                         | 3,693                               | 17,227                                      | 7,014                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 28 November 2022       | 02 December 2022 | 252                                                        | 10,735                                                             | 3,346                                                                | 1,257                                                          |
| 05 December 2022       | 09 December 2022 | 159                                                        | 8,588                                                              | 3,155                                                                | 1,303                                                          |
| 12 December 2022       | 16 December 2022 | 256                                                        | 8,308                                                              | 3,034                                                                | 1,099                                                          |
| 19 December 2022       | 23 December 2022 | 207                                                        | 7,223                                                              | 2,470                                                                | 1,456                                                          |
| 28 December 2022       | 30 December 2022 | 115                                                        | 3,211                                                              | 1,361                                                                | 1,042                                                          |
| 03 January 2023        | 06 January 2023  | 144                                                        | 7,977                                                              | 3,000                                                                | 1,224                                                          |
| 09 January 2023        | 13 January 2023  | 284                                                        | 10,243                                                             | 4,250                                                                | 1,355                                                          |
| 16 January 2023        | 20 January 2023  | 194                                                        | 9,988                                                              | 3,769                                                                | 1,426                                                          |
| 26 January 2023        | 27 January 2023  | 300                                                        | 14,683                                                             | 6,190                                                                | 2,685                                                          |
| 30 January 2023        | 03 February 2023 | 443                                                        | 9,191                                                              | 3,619                                                                | 1,407                                                          |
| 06 February 2023       | 10 February 2023 | 179                                                        | 9,840                                                              | 4,786                                                                | 1,066                                                          |
| 13 February 2023       | 17 February 2023 | 223                                                        | 10,889                                                             | 4,472                                                                | 1,045                                                          |
| 20 February 2023       | 24 February 2023 | 248                                                        | 8,920                                                              | 4,199                                                                | 1,118                                                          |
| 27 February 2023       | 03 March 2023    | 211                                                        | 11,042                                                             | 4,674                                                                | 1,150                                                          |
| 06 March 2023          | 10 March 2023    | 156                                                        | 12,620                                                             | 4,748                                                                | 1,097                                                          |
| 13 March 2023          | 17 March 2023    | 369                                                        | 12,477                                                             | 7,296                                                                | 1,152                                                          |
| 20 March 2023          | 24 March 2023    | 445                                                        | 8,768                                                              | 5,435                                                                | 1,164                                                          |
| 27 March 2023          | 31 March 2023    | 242                                                        | 10,171                                                             | 3,984                                                                | 1,127                                                          |
| 03 April 2023          | 06 April 2023    | 74                                                         | 6,298                                                              | 3,226                                                                | 842                                                            |
| 11 April 2023          | 14 April 2023    | 152                                                        | 7,408                                                              | 3,808                                                                | 1,145                                                          |
| 17 April 2023          | 21 April 2023    | 193                                                        | 8,464                                                              | 4,011                                                                | 1,032                                                          |
| 24 April 2023          | 28 April 2023    | 179                                                        | 7,023                                                              | 4,862                                                                | 966                                                            |
| 02 May 2023            | 05 May 2023      | 109                                                        | 6,778                                                              | 3,092                                                                | 986                                                            |
| 08 May 2023            | 12 May 2023      | 98                                                         | 10,161                                                             | 3,755                                                                | 835                                                            |
| 15 May 2023            | 19 May 2023      | 152                                                        | 11,214                                                             | 3,757                                                                | 1,181                                                          |
| 22 May 2023            | 25 May 2023      | 29,001                                                     | 56,676                                                             | 100,597                                                              | 1,192                                                          |
| 26 May 2023            | 02 June 2023     | 1,955                                                      | 10,700                                                             | 4,617                                                                | 1,739                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 28 November 2022       | 02 December 2022 | 4,265                                                                  | 1,574                                                                    | 423                                       | 789                                               |
| 05 December 2022       | 09 December 2022 | 3,986                                                                  | 1,336                                                                    | 462                                       | 826                                               |
| 12 December 2022       | 16 December 2022 | 4,230                                                                  | 1,388                                                                    | 316                                       | 669                                               |
| 19 December 2022       | 23 December 2022 | 3,534                                                                  | 1,325                                                                    | 526                                       | 2,202                                             |
| 28 December 2022       | 30 December 2022 | 2,286                                                                  | 797                                                                      | 327                                       | 127                                               |
| 03 January 2023        | 06 January 2023  | 4,412                                                                  | 1,277                                                                    | 404                                       | 409                                               |
| 09 January 2023        | 13 January 2023  | 7,856                                                                  | 1,538                                                                    | 454                                       | 847                                               |
| 16 January 2023        | 20 January 2023  | 5,528                                                                  | 1,511                                                                    | 474                                       | 989                                               |
| 26 January 2023        | 27 January 2023  | 8,384                                                                  | 2,451                                                                    | 880                                       | 1,746                                             |
| 30 January 2023        | 03 February 2023 | 4,929                                                                  | 1,374                                                                    | 377                                       | 560                                               |
| 06 February 2023       | 10 February 2023 | 4,553                                                                  | 1,580                                                                    | 112                                       | 751                                               |
| 13 February 2023       | 17 February 2023 | 5,553                                                                  | 1,755                                                                    | 124                                       | 639                                               |
| 20 February 2023       | 24 February 2023 | 4,357                                                                  | 1,457                                                                    | 140                                       | 582                                               |
| 27 February 2023       | 03 March 2023    | 5,912                                                                  | 1,489                                                                    | 195                                       | 530                                               |
| 06 March 2023          | 10 March 2023    | 5,867                                                                  | 1,867                                                                    | 122                                       | 909                                               |
| 13 March 2023          | 17 March 2023    | 6,300                                                                  | 3,096                                                                    | 130                                       | 663                                               |
| 20 March 2023          | 24 March 2023    | 5,002                                                                  | 2,102                                                                    | 165                                       | 749                                               |
| 27 March 2023          | 31 March 2023    | 4,932                                                                  | 1,861                                                                    | 111                                       | 489                                               |
| 03 April 2023          | 06 April 2023    | 2,804                                                                  | 1,056                                                                    | 111                                       | 455                                               |
| 11 April 2023          | 14 April 2023    | 4,613                                                                  | 1,541                                                                    | 171                                       | 463                                               |
| 17 April 2023          | 21 April 2023    | 4,215                                                                  | 2,037                                                                    | 172                                       | 1,055                                             |
| 24 April 2023          | 28 April 2023    | 4,254                                                                  | 1,544                                                                    | 149                                       | 1,274                                             |
| 02 May 2023            | 05 May 2023      | 3,982                                                                  | 1,347                                                                    | 133                                       | 271                                               |
| 08 May 2023            | 12 May 2023      | 4,982                                                                  | 1,378                                                                    | 105                                       | 476                                               |
| 15 May 2023            | 19 May 2023      | 5,504                                                                  | 1,576                                                                    | 146                                       | 458                                               |
| 22 May 2023            | 25 May 2023      | 9,628                                                                  | 14,064                                                                   | 29,289                                    | 54,164                                            |
| 26 May 2023            | 02 June 2023     | 6,528                                                                  | 2,398                                                                    | 2,576                                     | 598                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 28 November 2022       | 02 December 2022 | 2,804                                                  | 0                                         | 4,083                                             | 30                                                     |
| 05 December 2022       | 09 December 2022 | 2,007                                                  | 0                                         | 3,288                                             | 1                                                      |
| 12 December 2022       | 16 December 2022 | 2,059                                                  | 0                                         | 3,032                                             | 4                                                      |
| 19 December 2022       | 23 December 2022 | 1,528                                                  | 0                                         | 1,743                                             | 4                                                      |
| 28 December 2022       | 30 December 2022 | 756                                                    | 0                                         | 1,235                                             | 2                                                      |
| 03 January 2023        | 06 January 2023  | 2,194                                                  | 0                                         | 3,828                                             | 10                                                     |
| 09 January 2023        | 13 January 2023  | 3,097                                                  | 0                                         | 4,366                                             | 2                                                      |
| 16 January 2023        | 20 January 2023  | 2,406                                                  | 0                                         | 4,144                                             | 36                                                     |
| 26 January 2023        | 27 January 2023  | 3,599                                                  | 0                                         | 4,399                                             | 42                                                     |
| 30 January 2023        | 03 February 2023 | 2,474                                                  | 0                                         | 3,745                                             | 12                                                     |
| 06 February 2023       | 10 February 2023 | 3,076                                                  | 0                                         | 3,123                                             | 44                                                     |
| 13 February 2023       | 17 February 2023 | 3,362                                                  | 0                                         | 3,730                                             | 17                                                     |
| 20 February 2023       | 24 February 2023 | 2,736                                                  | 0                                         | 3,274                                             | 4                                                      |
| 27 February 2023       | 03 March 2023    | 2,755                                                  | 0                                         | 5,073                                             | 20                                                     |
| 06 March 2023          | 10 March 2023    | 3,403                                                  | 0                                         | 6,338                                             | 6                                                      |
| 13 March 2023          | 17 March 2023    | 6,033                                                  | 0                                         | 4,333                                             | 1                                                      |
| 20 March 2023          | 24 March 2023    | 4,410                                                  | 0                                         | 2,669                                             | 9                                                      |
| 27 March 2023          | 31 March 2023    | 3,222                                                  | 0                                         | 2,637                                             | 6                                                      |
| 03 April 2023          | 06 April 2023    | 1,972                                                  | 0                                         | 2,336                                             | 0                                                      |
| 11 April 2023          | 14 April 2023    | 2,417                                                  | 0                                         | 1,987                                             | 0                                                      |
| 17 April 2023          | 21 April 2023    | 3,020                                                  | 0                                         | 1,708                                             | 0                                                      |
| 24 April 2023          | 28 April 2023    | 3,283                                                  | 0                                         | 2,397                                             | 5                                                      |
| 02 May 2023            | 05 May 2023      | 2,423                                                  | 0                                         | 2,000                                             | 5                                                      |
| 08 May 2023            | 12 May 2023      | 2,464                                                  | 0                                         | 4,648                                             | 47                                                     |
| 15 May 2023            | 19 May 2023      | 2,081                                                  | 0                                         | 4,035                                             | 119                                                    |
| 22 May 2023            | 25 May 2023      | 112,038                                                | 0                                         | 3,251                                             | 4                                                      |
| 26 May 2023            | 02 June 2023     | 3,619                                                  | 0                                         | 4,205                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 28 November 2022       | 02 December 2022 | 126                                       | 194                                               | 59                                                     | 0                                         |
| 05 December 2022       | 09 December 2022 | 145                                       | 207                                               | 27                                                     | 0                                         |
| 12 December 2022       | 16 December 2022 | 126                                       | 210                                               | 51                                                     | 0                                         |
| 19 December 2022       | 23 December 2022 | 182                                       | 219                                               | 27                                                     | 0                                         |
| 28 December 2022       | 30 December 2022 | 108                                       | 82                                                | 4                                                      | 0                                         |
| 03 January 2023        | 06 January 2023  | 162                                       | 190                                               | 35                                                     | 0                                         |
| 09 January 2023        | 13 January 2023  | 180                                       | 282                                               | 44                                                     | 0                                         |
| 16 January 2023        | 20 January 2023  | 175                                       | 282                                               | 28                                                     | 0                                         |
| 26 January 2023        | 27 January 2023  | 353                                       | 503                                               | 49                                                     | 0                                         |
| 30 January 2023        | 03 February 2023 | 191                                       | 286                                               | 49                                                     | 0                                         |
| 06 February 2023       | 10 February 2023 | 177                                       | 336                                               | 59                                                     | 0                                         |
| 13 February 2023       | 17 February 2023 | 181                                       | 430                                               | 51                                                     | 0                                         |
| 20 February 2023       | 24 February 2023 | 180                                       | 493                                               | 40                                                     | 0                                         |
| 27 February 2023       | 03 March 2023    | 179                                       | 605                                               | 42                                                     | 0                                         |
| 06 March 2023          | 10 March 2023    | 179                                       | 678                                               | 36                                                     | 0                                         |
| 13 March 2023          | 17 March 2023    | 182                                       | 705                                               | 137                                                    | 0                                         |
| 20 March 2023          | 24 March 2023    | 180                                       | 505                                               | 95                                                     | 0                                         |
| 27 March 2023          | 31 March 2023    | 193                                       | 488                                               | 45                                                     | 0                                         |
| 03 April 2023          | 06 April 2023    | 164                                       | 277                                               | 13                                                     | 0                                         |
| 11 April 2023          | 14 April 2023    | 221                                       | 691                                               | 28                                                     | 0                                         |
| 17 April 2023          | 21 April 2023    | 179                                       | 489                                               | 29                                                     | 0                                         |
| 24 April 2023          | 28 April 2023    | 180                                       | 452                                               | 35                                                     | 0                                         |
| 02 May 2023            | 05 May 2023      | 182                                       | 372                                               | 32                                                     | 0                                         |
| 08 May 2023            | 12 May 2023      | 143                                       | 354                                               | 19                                                     | 0                                         |
| 15 May 2023            | 19 May 2023      | 215                                       | 427                                               | 34                                                     | 0                                         |
| 22 May 2023            | 25 May 2023      | 143                                       | 314                                               | 29                                                     | 0                                         |
| 26 May 2023            | 02 June 2023     | 214                                       | 674                                               | 37                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 28 November 2022       | 02 December 2022 | 19                                                | 2                                                      | 0                                         | 38                                                |
| 05 December 2022       | 09 December 2022 | 19                                                | 19                                                     | 0                                         | 24                                                |
| 12 December 2022       | 16 December 2022 | 18                                                | 33                                                     | 1                                         | 45                                                |
| 19 December 2022       | 23 December 2022 | 37                                                | 42                                                     | 11                                        | 75                                                |
| 28 December 2022       | 30 December 2022 | 18                                                | 3                                                      | 0                                         | 23                                                |
| 03 January 2023        | 06 January 2023  | 32                                                | 26                                                     | 0                                         | 70                                                |
| 09 January 2023        | 13 January 2023  | 20                                                | 26                                                     | 0                                         | 68                                                |
| 16 January 2023        | 20 January 2023  | 30                                                | 62                                                     | 0                                         | 100                                               |
| 26 January 2023        | 27 January 2023  | 49                                                | 80                                                     | 2                                         | 195                                               |
| 30 January 2023        | 03 February 2023 | 49                                                | 24                                                     | 0                                         | 73                                                |
| 06 February 2023       | 10 February 2023 | 39                                                | 96                                                     | 0                                         | 87                                                |
| 13 February 2023       | 17 February 2023 | 40                                                | 35                                                     | 0                                         | 71                                                |
| 20 February 2023       | 24 February 2023 | 20                                                | 14                                                     | 0                                         | 62                                                |
| 27 February 2023       | 03 March 2023    | 53                                                | 37                                                     | 2                                         | 109                                               |
| 06 March 2023          | 10 March 2023    | 49                                                | 55                                                     | 1                                         | 73                                                |
| 13 March 2023          | 17 March 2023    | 31                                                | 137                                                    | 0                                         | 82                                                |
| 20 March 2023          | 24 March 2023    | 20                                                | 57                                                     | 0                                         | 70                                                |
| 27 March 2023          | 31 March 2023    | 53                                                | 26                                                     | 0                                         | 84                                                |
| 03 April 2023          | 06 April 2023    | 29                                                | 28                                                     | 2                                         | 62                                                |
| 11 April 2023          | 14 April 2023    | 21                                                | 19                                                     | 4                                         | 74                                                |
| 17 April 2023          | 21 April 2023    | 20                                                | 38                                                     | 0                                         | 52                                                |
| 24 April 2023          | 28 April 2023    | 21                                                | 28                                                     | 0                                         | 68                                                |
| 02 May 2023            | 05 May 2023      | 25                                                | 36                                                     | 0                                         | 65                                                |
| 08 May 2023            | 12 May 2023      | 41                                                | 10                                                     | 0                                         | 65                                                |
| 15 May 2023            | 19 May 2023      | 57                                                | 18                                                     | 0                                         | 52                                                |
| 22 May 2023            | 25 May 2023      | 36                                                | 25                                                     | 0                                         | 53                                                |
| 26 May 2023            | 02 June 2023     | 21                                                | 27                                                     | 0                                         | 32                                                |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 28 November 2022       | 02 December 2022 | 407                                                    | 226                                       | 3,405                                             | 0                                                      |
| 05 December 2022       | 09 December 2022 | 571                                                    | 155                                       | 2,197                                             | 0                                                      |
| 12 December 2022       | 16 December 2022 | 497                                                    | 176                                       | 2,254                                             | 0                                                      |
| 19 December 2022       | 23 December 2022 | 912                                                    | 166                                       | 1,345                                             | 0                                                      |
| 28 December 2022       | 30 December 2022 | 577                                                    | 114                                       | 740                                               | 0                                                      |
| 03 January 2023        | 06 January 2023  | 404                                                    | 178                                       | 2,073                                             | 0                                                      |
| 09 January 2023        | 13 January 2023  | 512                                                    | 216                                       | 3,426                                             | 0                                                      |
| 16 January 2023        | 20 January 2023  | 839                                                    | 167                                       | 2,936                                             | 0                                                      |
| 26 January 2023        | 27 January 2023  | 1,322                                                  | 245                                       | 4,441                                             | 0                                                      |
| 30 January 2023        | 03 February 2023 | 364                                                    | 204                                       | 3,078                                             | 1                                                      |
| 06 February 2023       | 10 February 2023 | 533                                                    | 104                                       | 3,784                                             | 2                                                      |
| 13 February 2023       | 17 February 2023 | 408                                                    | 167                                       | 3,503                                             | 0                                                      |
| 20 February 2023       | 24 February 2023 | 417                                                    | 220                                       | 2,598                                             | 0                                                      |
| 27 February 2023       | 03 March 2023    | 587                                                    | 78                                        | 3,178                                             | 0                                                      |
| 06 March 2023          | 10 March 2023    | 468                                                    | 101                                       | 3,085                                             | 0                                                      |
| 13 March 2023          | 17 March 2023    | 747                                                    | 281                                       | 5,167                                             | 0                                                      |
| 20 March 2023          | 24 March 2023    | 724                                                    | 396                                       | 3,070                                             | 0                                                      |
| 27 March 2023          | 31 March 2023    | 854                                                    | 270                                       | 3,760                                             | 0                                                      |
| 03 April 2023          | 06 April 2023    | 591                                                    | 69                                        | 1,329                                             | 0                                                      |
| 11 April 2023          | 14 April 2023    | 685                                                    | 99                                        | 1,815                                             | 0                                                      |
| 17 April 2023          | 21 April 2023    | 551                                                    | 117                                       | 2,588                                             | 2                                                      |
| 24 April 2023          | 28 April 2023    | 787                                                    | 207                                       | 1,875                                             | 0                                                      |
| 02 May 2023            | 05 May 2023      | 350                                                    | 131                                       | 2,236                                             | 1                                                      |
| 08 May 2023            | 12 May 2023      | 377                                                    | 137                                       | 3,532                                             | 0                                                      |
| 15 May 2023            | 19 May 2023      | 801                                                    | 147                                       | 3,287                                             | 1                                                      |
| 22 May 2023            | 25 May 2023      | 547                                                    | 125                                       | 2,688                                             | 2                                                      |
| 26 May 2023            | 02 June 2023     | 1,075                                                  | 189                                       | 3,007                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 28 November 2022       | 02 December 2022 | 733                                          | 6,472                                                   | 1,619                                                     | 203                                              |
| 05 December 2022       | 09 December 2022 | 701                                          | 6,014                                                   | 1,866                                                     | 146                                              |
| 12 December 2022       | 16 December 2022 | 736                                          | 6,311                                                   | 1,780                                                     | 129                                              |
| 19 December 2022       | 23 December 2022 | 778                                          | 5,137                                                   | 1,282                                                     | 194                                              |
| 28 December 2022       | 30 December 2022 | 608                                          | 3,273                                                   | 817                                                       | 115                                              |
| 03 January 2023        | 06 January 2023  | 623                                          | 5,788                                                   | 1,608                                                     | 141                                              |
| 09 January 2023        | 13 January 2023  | 790                                          | 9,090                                                   | 2,107                                                     | 160                                              |
| 16 January 2023        | 20 January 2023  | 804                                          | 7,035                                                   | 1,910                                                     | 170                                              |
| 26 January 2023        | 27 January 2023  | 1,505                                        | 11,734                                                  | 3,551                                                     | 318                                              |
| 30 January 2023        | 03 February 2023 | 1,079                                        | 6,329                                                   | 2,070                                                     | 219                                              |
| 06 February 2023       | 10 February 2023 | 853                                          | 6,273                                                   | 2,556                                                     | 183                                              |
| 13 February 2023       | 17 February 2023 | 796                                          | 8,030                                                   | 2,355                                                     | 142                                              |
| 20 February 2023       | 24 February 2023 | 825                                          | 6,249                                                   | 2,445                                                     | 232                                              |
| 27 February 2023       | 03 March 2023    | 907                                          | 7,406                                                   | 2,722                                                     | 170                                              |
| 06 March 2023          | 10 March 2023    | 851                                          | 7,355                                                   | 2,648                                                     | 145                                              |
| 13 March 2023          | 17 March 2023    | 929                                          | 7,797                                                   | 3,338                                                     | 206                                              |
| 20 March 2023          | 24 March 2023    | 868                                          | 6,688                                                   | 2,242                                                     | 174                                              |
| 27 March 2023          | 31 March 2023    | 795                                          | 7,593                                                   | 1,693                                                     | 188                                              |
| 03 April 2023          | 06 April 2023    | 570                                          | 4,613                                                   | 1,678                                                     | 101                                              |
| 11 April 2023          | 14 April 2023    | 802                                          | 6,971                                                   | 2,201                                                     | 165                                              |
| 17 April 2023          | 21 April 2023    | 757                                          | 6,768                                                   | 2,409                                                     | 128                                              |
| 24 April 2023          | 28 April 2023    | 609                                          | 5,190                                                   | 2,269                                                     | 110                                              |
| 02 May 2023            | 05 May 2023      | 649                                          | 5,790                                                   | 1,592                                                     | 136                                              |
| 08 May 2023            | 12 May 2023      | 548                                          | 6,026                                                   | 2,215                                                     | 105                                              |
| 15 May 2023            | 19 May 2023      | 825                                          | 8,402                                                   | 2,280                                                     | 182                                              |
| 22 May 2023            | 25 May 2023      | 636                                          | 5,799                                                   | 2,017                                                     | 27,614                                           |
| 26 May 2023            | 02 June 2023     | 715                                          | 8,691                                                   | 2,257                                                     | 2,587                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 28 November 2022       | 02 December 2022 | 2,684                                                       | 519                                                           | 197                                               | 2,131                                                        |
| 05 December 2022       | 09 December 2022 | 1,671                                                       | 568                                                           | 155                                               | 1,527                                                        |
| 12 December 2022       | 16 December 2022 | 1,831                                                       | 594                                                           | 138                                               | 1,452                                                        |
| 19 December 2022       | 23 December 2022 | 1,489                                                       | 360                                                           | 169                                               | 1,284                                                        |
| 28 December 2022       | 30 December 2022 | 878                                                         | 291                                                           | 110                                               | 696                                                          |
| 03 January 2023        | 06 January 2023  | 1,973                                                       | 397                                                           | 168                                               | 1,186                                                        |
| 09 January 2023        | 13 January 2023  | 2,292                                                       | 551                                                           | 191                                               | 2,232                                                        |
| 16 January 2023        | 20 January 2023  | 2,452                                                       | 614                                                           | 159                                               | 2,025                                                        |
| 26 January 2023        | 27 January 2023  | 3,549                                                       | 1,044                                                         | 286                                               | 2,855                                                        |
| 30 January 2023        | 03 February 2023 | 2,007                                                       | 534                                                           | 209                                               | 1,754                                                        |
| 06 February 2023       | 10 February 2023 | 2,519                                                       | 765                                                           | 134                                               | 2,005                                                        |
| 13 February 2023       | 17 February 2023 | 2,806                                                       | 653                                                           | 142                                               | 2,282                                                        |
| 20 February 2023       | 24 February 2023 | 2,028                                                       | 623                                                           | 176                                               | 1,963                                                        |
| 27 February 2023       | 03 March 2023    | 2,303                                                       | 558                                                           | 183                                               | 2,182                                                        |
| 06 March 2023          | 10 March 2023    | 2,883                                                       | 843                                                           | 145                                               | 2,669                                                        |
| 13 March 2023          | 17 March 2023    | 1,972                                                       | 1,712                                                         | 215                                               | 3,449                                                        |
| 20 March 2023          | 24 March 2023    | 1,667                                                       | 1,079                                                         | 228                                               | 2,054                                                        |
| 27 March 2023          | 31 March 2023    | 2,461                                                       | 840                                                           | 147                                               | 2,234                                                        |
| 03 April 2023          | 06 April 2023    | 1,603                                                       | 572                                                           | 81                                                | 1,351                                                        |
| 11 April 2023          | 14 April 2023    | 1,983                                                       | 651                                                           | 128                                               | 1,531                                                        |
| 17 April 2023          | 21 April 2023    | 1,989                                                       | 732                                                           | 132                                               | 1,525                                                        |
| 24 April 2023          | 28 April 2023    | 1,740                                                       | 1,084                                                         | 121                                               | 1,438                                                        |
| 02 May 2023            | 05 May 2023      | 1,680                                                       | 635                                                           | 123                                               | 1,273                                                        |
| 08 May 2023            | 12 May 2023      | 2,115                                                       | 563                                                           | 107                                               | 2,301                                                        |
| 15 May 2023            | 19 May 2023      | 2,527                                                       | 615                                                           | 131                                               | 2,747                                                        |
| 22 May 2023            | 25 May 2023      | 53,779                                                      | 55,543                                                        | 464                                               | 2,351                                                        |
| 26 May 2023            | 02 June 2023     | 3,602                                                       | 777                                                           | 184                                               | 1,954                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 28 November 2022       | 02 December 2022 | 548                                                            | 361                                               | 4,977                                                        | 1,409                                                          |
| 05 December 2022       | 09 December 2022 | 472                                                            | 400                                               | 3,862                                                        | 1,014                                                          |
| 12 December 2022       | 16 December 2022 | 505                                                            | 379                                               | 4,054                                                        | 1,016                                                          |
| 19 December 2022       | 23 December 2022 | 467                                                            | 414                                               | 3,182                                                        | 859                                                            |
| 28 December 2022       | 30 December 2022 | 255                                                            | 290                                               | 1,374                                                        | 456                                                            |
| 03 January 2023        | 06 January 2023  | 460                                                            | 340                                               | 3,412                                                        | 887                                                            |
| 09 January 2023        | 13 January 2023  | 648                                                            | 443                                               | 5,677                                                        | 1,148                                                          |
| 16 January 2023        | 20 January 2023  | 569                                                            | 411                                               | 4,227                                                        | 1,559                                                          |
| 26 January 2023        | 27 January 2023  | 957                                                            | 742                                               | 6,168                                                        | 2,570                                                          |
| 30 January 2023        | 03 February 2023 | 606                                                            | 433                                               | 4,342                                                        | 1,376                                                          |
| 06 February 2023       | 10 February 2023 | 790                                                            | 259                                               | 3,925                                                        | 1,755                                                          |
| 13 February 2023       | 17 February 2023 | 765                                                            | 313                                               | 4,398                                                        | 1,846                                                          |
| 20 February 2023       | 24 February 2023 | 616                                                            | 279                                               | 3,483                                                        | 1,622                                                          |
| 27 February 2023       | 03 March 2023    | 724                                                            | 295                                               | 4,446                                                        | 1,485                                                          |
| 06 March 2023          | 10 March 2023    | 793                                                            | 275                                               | 4,200                                                        | 1,907                                                          |
| 13 March 2023          | 17 March 2023    | 1,654                                                          | 364                                               | 5,112                                                        | 2,603                                                          |
| 20 March 2023          | 24 March 2023    | 1,056                                                          | 436                                               | 3,841                                                        | 1,795                                                          |
| 27 March 2023          | 31 March 2023    | 704                                                            | 284                                               | 4,385                                                        | 1,470                                                          |
| 03 April 2023          | 06 April 2023    | 549                                                            | 218                                               | 2,635                                                        | 1,039                                                          |
| 11 April 2023          | 14 April 2023    | 657                                                            | 279                                               | 3,067                                                        | 1,389                                                          |
| 17 April 2023          | 21 April 2023    | 674                                                            | 282                                               | 3,113                                                        | 1,942                                                          |
| 24 April 2023          | 28 April 2023    | 631                                                            | 276                                               | 2,862                                                        | 1,729                                                          |
| 02 May 2023            | 05 May 2023      | 512                                                            | 231                                               | 2,987                                                        | 1,137                                                          |
| 08 May 2023            | 12 May 2023      | 604                                                            | 227                                               | 4,062                                                        | 1,276                                                          |
| 15 May 2023            | 19 May 2023      | 671                                                            | 302                                               | 3,562                                                        | 1,403                                                          |
| 22 May 2023            | 25 May 2023      | 10,360                                                         | 863                                               | 3,865                                                        | 21,475                                                         |
| 26 May 2023            | 02 June 2023     | 621                                                            | 296                                               | 4,183                                                        | 1,581                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 28 November 2022       | 02 December 2022 | 288                                                | 3,809                                                         | 1,244                                                           | 143                                                    |
| 05 December 2022       | 09 December 2022 | 286                                                | 3,988                                                         | 1,246                                                           | 140                                                    |
| 12 December 2022       | 16 December 2022 | 283                                                | 3,411                                                         | 1,250                                                           | 142                                                    |
| 19 December 2022       | 23 December 2022 | 323                                                | 2,660                                                         | 987                                                             | 181                                                    |
| 28 December 2022       | 30 December 2022 | 246                                                | 1,571                                                         | 574                                                             | 129                                                    |
| 03 January 2023        | 06 January 2023  | 265                                                | 4,031                                                         | 1,484                                                           | 133                                                    |
| 09 January 2023        | 13 January 2023  | 293                                                | 5,794                                                         | 2,142                                                           | 162                                                    |
| 16 January 2023        | 20 January 2023  | 348                                                | 4,945                                                         | 1,446                                                           | 164                                                    |
| 26 January 2023        | 27 January 2023  | 633                                                | 7,322                                                         | 2,349                                                           | 306                                                    |
| 30 January 2023        | 03 February 2023 | 388                                                | 4,153                                                         | 1,453                                                           | 179                                                    |
| 06 February 2023       | 10 February 2023 | 286                                                | 4,010                                                         | 1,802                                                           | 120                                                    |
| 13 February 2023       | 17 February 2023 | 265                                                | 4,903                                                         | 1,734                                                           | 134                                                    |
| 20 February 2023       | 24 February 2023 | 301                                                | 3,884                                                         | 1,711                                                           | 116                                                    |
| 27 February 2023       | 03 March 2023    | 281                                                | 5,806                                                         | 2,038                                                           | 155                                                    |
| 06 March 2023          | 10 March 2023    | 277                                                | 6,457                                                         | 1,731                                                           | 139                                                    |
| 13 March 2023          | 17 March 2023    | 329                                                | 6,011                                                         | 2,626                                                           | 138                                                    |
| 20 March 2023          | 24 March 2023    | 392                                                | 4,243                                                         | 2,144                                                           | 121                                                    |
| 27 March 2023          | 31 March 2023    | 367                                                | 4,064                                                         | 1,419                                                           | 123                                                    |
| 03 April 2023          | 06 April 2023    | 210                                                | 2,136                                                         | 1,114                                                           | 101                                                    |
| 11 April 2023          | 14 April 2023    | 287                                                | 3,478                                                         | 1,487                                                           | 135                                                    |
| 17 April 2023          | 21 April 2023    | 308                                                | 4,124                                                         | 1,495                                                           | 120                                                    |
| 24 April 2023          | 28 April 2023    | 276                                                | 3,818                                                         | 1,676                                                           | 120                                                    |
| 02 May 2023            | 05 May 2023      | 252                                                | 3,315                                                         | 1,383                                                           | 109                                                    |
| 08 May 2023            | 12 May 2023      | 209                                                | 4,845                                                         | 1,662                                                           | 85                                                     |
| 15 May 2023            | 19 May 2023      | 298                                                | 6,167                                                         | 1,551                                                           | 129                                                    |
| 22 May 2023            | 25 May 2023      | 596                                                | 4,867                                                         | 19,037                                                          | 237                                                    |
| 26 May 2023            | 02 June 2023     | 251                                                | 5,751                                                         | 2,373                                                           | 119                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 28 November 2022       | 02 December 2022 | 857                                                            | 524                                                              | 90                                                     | 204                                                            |
| 05 December 2022       | 09 December 2022 | 993                                                            | 688                                                              | 92                                                     | 191                                                            |
| 12 December 2022       | 16 December 2022 | 1,174                                                          | 515                                                              | 88                                                     | 241                                                            |
| 19 December 2022       | 23 December 2022 | 1,009                                                          | 677                                                              | 104                                                    | 321                                                            |
| 28 December 2022       | 30 December 2022 | 524                                                            | 369                                                              | 77                                                     | 166                                                            |
| 03 January 2023        | 06 January 2023  | 943                                                            | 676                                                              | 88                                                     | 286                                                            |
| 09 January 2023        | 13 January 2023  | 1,261                                                          | 751                                                              | 109                                                    | 304                                                            |
| 16 January 2023        | 20 January 2023  | 1,285                                                          | 604                                                              | 102                                                    | 192                                                            |
| 26 January 2023        | 27 January 2023  | 2,037                                                          | 933                                                              | 193                                                    | 387                                                            |
| 30 January 2023        | 03 February 2023 | 1,179                                                          | 589                                                              | 98                                                     | 234                                                            |
| 06 February 2023       | 10 February 2023 | 1,233                                                          | 785                                                              | 70                                                     | 234                                                            |
| 13 February 2023       | 17 February 2023 | 1,385                                                          | 680                                                              | 72                                                     | 238                                                            |
| 20 February 2023       | 24 February 2023 | 1,217                                                          | 676                                                              | 69                                                     | 323                                                            |
| 27 February 2023       | 03 March 2023    | 1,405                                                          | 821                                                              | 81                                                     | 230                                                            |
| 06 March 2023          | 10 March 2023    | 1,430                                                          | 871                                                              | 76                                                     | 286                                                            |
| 13 March 2023          | 17 March 2023    | 1,577                                                          | 1,082                                                            | 74                                                     | 185                                                            |
| 20 March 2023          | 24 March 2023    | 1,158                                                          | 761                                                              | 68                                                     | 193                                                            |
| 27 March 2023          | 31 March 2023    | 1,191                                                          | 756                                                              | 68                                                     | 229                                                            |
| 03 April 2023          | 06 April 2023    | 625                                                            | 504                                                              | 54                                                     | 212                                                            |
| 11 April 2023          | 14 April 2023    | 1,095                                                          | 662                                                              | 95                                                     | 219                                                            |
| 17 April 2023          | 21 April 2023    | 1,076                                                          | 611                                                              | 69                                                     | 268                                                            |
| 24 April 2023          | 28 April 2023    | 752                                                            | 740                                                              | 71                                                     | 243                                                            |
| 02 May 2023            | 05 May 2023      | 932                                                            | 471                                                              | 66                                                     | 170                                                            |
| 08 May 2023            | 12 May 2023      | 1,057                                                          | 596                                                              | 52                                                     | 252                                                            |
| 15 May 2023            | 19 May 2023      | 984                                                            | 608                                                              | 78                                                     | 207                                                            |
| 22 May 2023            | 25 May 2023      | 876                                                            | 2,166                                                            | 143                                                    | 190                                                            |
| 26 May 2023            | 02 June 2023     | 1,066                                                          | 938                                                              | 68                                                     | 217                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 28 November 2022       | 02 December 2022 | 148                                                              | 227                                              | 338                                                         | 530                                                           |
| 05 December 2022       | 09 December 2022 | 83                                                               | 245                                              | 343                                                         | 420                                                           |
| 12 December 2022       | 16 December 2022 | 97                                                               | 197                                              | 376                                                         | 447                                                           |
| 19 December 2022       | 23 December 2022 | 92                                                               | 279                                              | 814                                                         | 355                                                           |
| 28 December 2022       | 30 December 2022 | 59                                                               | 190                                              | 290                                                         | 156                                                           |
| 03 January 2023        | 06 January 2023  | 59                                                               | 232                                              | 559                                                         | 316                                                           |
| 09 January 2023        | 13 January 2023  | 93                                                               | 283                                              | 540                                                         | 456                                                           |
| 16 January 2023        | 20 January 2023  | 80                                                               | 266                                              | 390                                                         | 409                                                           |
| 26 January 2023        | 27 January 2023  | 141                                                              | 508                                              | 749                                                         | 649                                                           |
| 30 January 2023        | 03 February 2023 | 93                                                               | 325                                              | 452                                                         | 344                                                           |
| 06 February 2023       | 10 February 2023 | 103                                                              | 194                                              | 468                                                         | 366                                                           |
| 13 February 2023       | 17 February 2023 | 98                                                               | 200                                              | 431                                                         | 453                                                           |
| 20 February 2023       | 24 February 2023 | 113                                                              | 193                                              | 381                                                         | 297                                                           |
| 27 February 2023       | 03 March 2023    | 131                                                              | 197                                              | 583                                                         | 407                                                           |
| 06 March 2023          | 10 March 2023    | 118                                                              | 197                                              | 563                                                         | 353                                                           |
| 13 March 2023          | 17 March 2023    | 150                                                              | 196                                              | 472                                                         | 567                                                           |
| 20 March 2023          | 24 March 2023    | 131                                                              | 190                                              | 614                                                         | 572                                                           |
| 27 March 2023          | 31 March 2023    | 142                                                              | 192                                              | 540                                                         | 516                                                           |
| 03 April 2023          | 06 April 2023    | 152                                                              | 152                                              | 541                                                         | 353                                                           |
| 11 April 2023          | 14 April 2023    | 164                                                              | 208                                              | 649                                                         | 340                                                           |
| 17 April 2023          | 21 April 2023    | 220                                                              | 188                                              | 585                                                         | 375                                                           |
| 24 April 2023          | 28 April 2023    | 192                                                              | 171                                              | 425                                                         | 355                                                           |
| 02 May 2023            | 05 May 2023      | 105                                                              | 178                                              | 403                                                         | 198                                                           |
| 08 May 2023            | 12 May 2023      | 123                                                              | 148                                              | 512                                                         | 309                                                           |
| 15 May 2023            | 19 May 2023      | 108                                                              | 213                                              | 525                                                         | 379                                                           |
| 22 May 2023            | 25 May 2023      | 1,455                                                            | 277                                              | 378                                                         | 4,626                                                         |
| 26 May 2023            | 02 June 2023     | 163                                                              | 189                                              | 455                                                         | 563                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|-------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                   | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 1,839,389.28                        | 262,770.70                               | 657,852.75                                       | 918,765.84                                         |
| 12 June 2023           | 16 June 2023      | 2,080,218.12                        | 277,097.09                               | 785,214.10                                       | 1,017,906.93                                       |
| 19 June 2023           | 23 June 2023      | 1,436,384.24                        | 214,019.05                               | 533,188.34                                       | 689,176.85                                         |
| 26 June 2023           | 30 June 2023      | 1,394,952.70                        | 206,250.85                               | 557,320.94                                       | 631,380.90                                         |
| 03 July 2023           | 07 July 2023      | 1,354,187.71                        | 212,028.03                               | 492,396.37                                       | 649,763.30                                         |
| 10 July 2023           | 14 July 2023      | 1,399,941.90                        | 202,612.64                               | 553,849.99                                       | 643,479.26                                         |
| 17 July 2023           | 21 July 2023      | 1,222,246.65                        | 172,039.14                               | 615,164.96                                       | 435,042.55                                         |
| 24 July 2023           | 28 July 2023      | 1,479,450.79                        | 179,293.51                               | 760,050.14                                       | 540,107.15                                         |
| 31 July 2023           | 04 August 2023    | 1,312,600.13                        | 212,283.48                               | 525,090.09                                       | 575,226.56                                         |
| 07 August 2023         | 11 August 2023    | 1,359,583.63                        | 221,540.05                               | 685,837.66                                       | 452,205.92                                         |
| 14 August 2023         | 18 August 2023    | 1,185,207.88                        | 269,485.30                               | 540,689.84                                       | 375,032.74                                         |
| 21 August 2023         | 25 August 2023    | 1,551,741.06                        | 281,863.92                               | 801,224.58                                       | 468,652.56                                         |
| 28 August 2023         | 01 September 2023 | 1,343,286.25                        | 281,004.01                               | 589,684.54                                       | 472,597.70                                         |
| 04 September 2023      | 08 September 2023 | 1,554,913.11                        | 310,522.02                               | 828,919.66                                       | 415,471.42                                         |
| 11 September 2023      | 15 September 2023 | 1,663,490.63                        | 293,085.22                               | 832,207.69                                       | 538,197.72                                         |
| 18 September 2023      | 22 September 2023 | 1,637,069.21                        | 291,713.50                               | 842,831.22                                       | 502,524.50                                         |
| 25 September 2023      | 29 September 2023 | 1,039,648.28                        | 205,830.32                               | 467,742.05                                       | 366,075.91                                         |
| 03 October 2023        | 06 October 2023   | 880,972.78                          | 170,451.24                               | 359,083.83                                       | 351,437.72                                         |
| 09 October 2023        | 13 October 2023   | 1,018,305.57                        | 161,582.52                               | 501,442.78                                       | 355,280.27                                         |
| 16 October 2023        | 20 October 2023   | 1,438,770.02                        | 158,722.08                               | 705,481.17                                       | 574,566.77                                         |
| 23 October 2023        | 27 October 2023   | 1,207,534.27                        | 162,208.28                               | 599,655.40                                       | 445,670.59                                         |
| 30 October 2023        | 03 November 2023  | 1,348,121.22                        | 177,192.39                               | 628,122.78                                       | 542,806.05                                         |
| 06 November 2023       | 10 November 2023  | 1,393,276.32                        | 239,718.91                               | 636,279.51                                       | 517,277.90                                         |
| 13 November 2023       | 17 November 2023  | 1,690,341.08                        | 347,900.46                               | 660,825.13                                       | 681,615.50                                         |
| 20 November 2023       | 24 November 2023  | 1,399,402.35                        | 243,921.79                               | 712,431.16                                       | 443,049.39                                         |
| 27 November 2023       | 01 December 2023  | 1,684,072.56                        | 284,735.28                               | 893,234.23                                       | 506,103.06                                         |
| 04 December 2023       | 08 December 2023  | 1,968,720.00                        | 321,185.90                               | 870,166.63                                       | 777,367.47                                         |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 05 June 2023           | 09 June 2023      | 23,121.03                                                         | 350,387.25                                                                | 592,136.64                                                                     | 239,649.67                                                            |
| 12 June 2023           | 16 June 2023      | 9,219.76                                                          | 441,990.92                                                                | 732,299.37                                                                     | 267,877.33                                                            |
| 19 June 2023           | 23 June 2023      | 12,768.35                                                         | 259,632.45                                                                | 414,473.64                                                                     | 201,250.70                                                            |
| 26 June 2023           | 30 June 2023      | 16,149.86                                                         | 274,798.84                                                                | 382,986.28                                                                     | 190,100.99                                                            |
| 03 July 2023           | 07 July 2023      | 9,150.48                                                          | 230,759.69                                                                | 435,034.18                                                                     | 202,877.55                                                            |
| 10 July 2023           | 14 July 2023      | 31,197.29                                                         | 275,078.19                                                                | 430,103.26                                                                     | 171,415.35                                                            |
| 17 July 2023           | 21 July 2023      | 19,566.19                                                         | 300,165.64                                                                | 277,220.61                                                                     | 152,472.95                                                            |
| 24 July 2023           | 28 July 2023      | 8,585.42                                                          | 406,656.73                                                                | 305,643.79                                                                     | 170,708.08                                                            |
| 31 July 2023           | 04 August 2023    | 34,034.86                                                         | 279,170.34                                                                | 352,109.10                                                                     | 178,248.61                                                            |
| 07 August 2023         | 11 August 2023    | 18,130.22                                                         | 394,093.88                                                                | 319,285.28                                                                     | 203,409.83                                                            |
| 14 August 2023         | 18 August 2023    | 61,061.88                                                         | 303,398.02                                                                | 229,884.69                                                                     | 208,423.42                                                            |
| 21 August 2023         | 25 August 2023    | 29,058.11                                                         | 508,207.69                                                                | 318,465.17                                                                     | 252,805.81                                                            |
| 28 August 2023         | 01 September 2023 | 22,762.37                                                         | 335,181.36                                                                | 281,906.21                                                                     | 258,241.65                                                            |
| 04 September 2023      | 08 September 2023 | 16,430.05                                                         | 471,406.07                                                                | 269,163.30                                                                     | 294,091.97                                                            |
| 11 September 2023      | 15 September 2023 | 10,400.97                                                         | 413,291.62                                                                | 313,603.15                                                                     | 282,684.25                                                            |
| 18 September 2023      | 22 September 2023 | 25,554.86                                                         | 390,945.03                                                                | 310,084.76                                                                     | 266,158.64                                                            |
| 25 September 2023      | 29 September 2023 | 28,963.87                                                         | 245,998.73                                                                | 254,450.03                                                                     | 176,866.45                                                            |
| 03 October 2023        | 06 October 2023   | 16,707.75                                                         | 179,545.72                                                                | 224,775.46                                                                     | 153,743.48                                                            |
| 09 October 2023        | 13 October 2023   | 29,532.93                                                         | 299,236.24                                                                | 246,221.02                                                                     | 132,049.59                                                            |
| 16 October 2023        | 20 October 2023   | 24,368.10                                                         | 488,564.40                                                                | 394,967.42                                                                     | 134,353.98                                                            |
| 23 October 2023        | 27 October 2023   | 27,531.97                                                         | 325,004.89                                                                | 294,286.73                                                                     | 134,676.32                                                            |
| 30 October 2023        | 03 November 2023  | 14,233.33                                                         | 350,311.23                                                                | 344,650.27                                                                     | 162,959.05                                                            |
| 06 November 2023       | 10 November 2023  | 39,553.03                                                         | 334,310.46                                                                | 347,074.61                                                                     | 200,165.88                                                            |
| 13 November 2023       | 17 November 2023  | 142,882.21                                                        | 374,665.54                                                                | 490,046.10                                                                     | 205,018.25                                                            |
| 20 November 2023       | 24 November 2023  | 31,711.48                                                         | 360,975.44                                                                | 271,972.44                                                                     | 212,210.31                                                            |
| 27 November 2023       | 01 December 2023  | 39,167.07                                                         | 546,040.63                                                                | 310,335.55                                                                     | 245,568.21                                                            |
| 04 December 2023       | 08 December 2023  | 28,019.75                                                         | 407,473.14                                                                | 481,743.22                                                                     | 293,166.15                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 05 June 2023           | 09 June 2023      | 307,465.50                                                                       | 326,629.20                                                                         | 12,606.00                                           | 16,756.79                                                   |
| 12 June 2023           | 16 June 2023      | 343,223.17                                                                       | 285,607.56                                                                         | 14,067.15                                           | 9,903.50                                                    |
| 19 June 2023           | 23 June 2023      | 273,555.89                                                                       | 274,703.21                                                                         | 10,320.83                                           | 28,932.64                                                   |
| 26 June 2023           | 30 June 2023      | 282,522.10                                                                       | 248,394.62                                                                         | 10,740.37                                           | 25,226.18                                                   |
| 03 July 2023           | 07 July 2023      | 261,636.68                                                                       | 214,729.12                                                                         | 9,781.38                                            | 13,025.37                                                   |
| 10 July 2023           | 14 July 2023      | 278,771.80                                                                       | 213,376.00                                                                         | 7,866.89                                            | 7,179.21                                                    |
| 17 July 2023           | 21 July 2023      | 314,999.32                                                                       | 157,821.94                                                                         | 6,858.57                                            | 8,218.11                                                    |
| 24 July 2023           | 28 July 2023      | 353,393.41                                                                       | 234,463.36                                                                         | 7,471.43                                            | 12,522.54                                                   |
| 31 July 2023           | 04 August 2023    | 245,919.75                                                                       | 223,117.47                                                                         | 8,973.77                                            | 8,257.90                                                    |
| 07 August 2023         | 11 August 2023    | 291,743.78                                                                       | 132,920.65                                                                         | 8,395.21                                            | 9,312.59                                                    |
| 14 August 2023         | 18 August 2023    | 237,291.82                                                                       | 145,148.05                                                                         | 7,881.72                                            | 8,750.79                                                    |
| 21 August 2023         | 25 August 2023    | 293,016.90                                                                       | 150,187.39                                                                         | 8,683.94                                            | 23,604.85                                                   |
| 28 August 2023         | 01 September 2023 | 254,503.18                                                                       | 190,691.49                                                                         | 8,855.02                                            | 11,767.57                                                   |
| 04 September 2023      | 08 September 2023 | 357,513.59                                                                       | 146,308.12                                                                         | 7,342.52                                            | 17,490.57                                                   |
| 11 September 2023      | 15 September 2023 | 418,916.06                                                                       | 224,594.57                                                                         | 7,437.99                                            | 10,356.53                                                   |
| 18 September 2023      | 22 September 2023 | 451,886.19                                                                       | 192,439.73                                                                         | 9,115.20                                            | 16,323.48                                                   |
| 25 September 2023      | 29 September 2023 | 221,743.33                                                                       | 111,625.88                                                                         | 6,978.72                                            | 15,275.39                                                   |
| 03 October 2023        | 06 October 2023   | 179,538.11                                                                       | 126,662.26                                                                         | 8,878.85                                            | 9,899.16                                                    |
| 09 October 2023        | 13 October 2023   | 202,206.54                                                                       | 109,059.25                                                                         | 7,280.00                                            | 7,682.62                                                    |
| 16 October 2023        | 20 October 2023   | 216,916.77                                                                       | 179,599.34                                                                         | 8,061.23                                            | 13,540.02                                                   |
| 23 October 2023        | 27 October 2023   | 274,650.51                                                                       | 151,383.86                                                                         | 6,954.00                                            | 7,234.01                                                    |
| 30 October 2023        | 03 November 2023  | 277,811.56                                                                       | 198,155.78                                                                         | 6,976.09                                            | 13,560.45                                                   |
| 06 November 2023       | 10 November 2023  | 301,969.05                                                                       | 170,203.29                                                                         | 7,013.91                                            | 14,313.76                                                   |
| 13 November 2023       | 17 November 2023  | 286,159.59                                                                       | 191,569.39                                                                         | 8,301.33                                            | 13,501.78                                                   |
| 20 November 2023       | 24 November 2023  | 351,455.72                                                                       | 171,076.96                                                                         | 6,275.30                                            | 13,009.46                                                   |
| 27 November 2023       | 01 December 2023  | 347,193.59                                                                       | 195,767.50                                                                         | 6,391.59                                            | 13,465.50                                                   |
| 04 December 2023       | 08 December 2023  | 462,693.50                                                                       | 295,624.25                                                                         | 6,487.06                                            | 34,934.55                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 255,590.94                                                    | 0.00                                                | 163,954.81                                                  | 0.00                                                          |
| 12 June 2023           | 16 June 2023      | 260,027.03                                                    | 0.00                                                | 177,493.50                                                  | 0.00                                                          |
| 19 June 2023           | 23 June 2023      | 282,218.95                                                    | 0.00                                                | 111,477.15                                                  | 0.00                                                          |
| 26 June 2023           | 30 June 2023      | 167,187.81                                                    | 0.00                                                | 138,105.50                                                  | 0.00                                                          |
| 03 July 2023           | 07 July 2023      | 223,070.54                                                    | 0.00                                                | 120,815.22                                                  | 0.00                                                          |
| 10 July 2023           | 14 July 2023      | 341,818.28                                                    | 0.00                                                | 122,262.74                                                  | 0.00                                                          |
| 17 July 2023           | 21 July 2023      | 136,818.67                                                    | 0.00                                                | 121,783.67                                                  | 0.00                                                          |
| 24 July 2023           | 28 July 2023      | 205,521.13                                                    | 0.00                                                | 137,637.73                                                  | 0.00                                                          |
| 31 July 2023           | 04 August 2023    | 225,188.75                                                    | 0.00                                                | 132,176.10                                                  | 0.00                                                          |
| 07 August 2023         | 11 August 2023    | 164,592.58                                                    | 0.00                                                | 314,052.83                                                  | 0.00                                                          |
| 14 August 2023         | 18 August 2023    | 149,835.66                                                    | 0.00                                                | 195,126.59                                                  | 0.00                                                          |
| 21 August 2023         | 25 August 2023    | 254,372.54                                                    | 0.00                                                | 185,060.18                                                  | 0.00                                                          |
| 28 August 2023         | 01 September 2023 | 231,681.02                                                    | 0.00                                                | 152,659.14                                                  | 0.00                                                          |
| 04 September 2023      | 08 September 2023 | 200,116.68                                                    | 0.00                                                | 291,274.75                                                  | 0.00                                                          |
| 11 September 2023      | 15 September 2023 | 162,170.57                                                    | 0.00                                                | 273,333.47                                                  | 0.00                                                          |
| 18 September 2023      | 22 September 2023 | 328,596.16                                                    | 0.00                                                | 250,414.89                                                  | 0.00                                                          |
| 25 September 2023      | 29 September 2023 | 165,404.00                                                    | 0.00                                                | 86,774.52                                                   | 0.00                                                          |
| 03 October 2023        | 06 October 2023   | 186,794.71                                                    | 0.00                                                | 20,762.58                                                   | 0.00                                                          |
| 09 October 2023        | 13 October 2023   | 191,564.61                                                    | 0.00                                                | 132,789.58                                                  | 0.00                                                          |
| 16 October 2023        | 20 October 2023   | 348,099.94                                                    | 0.00                                                | 148,553.61                                                  | 0.00                                                          |
| 23 October 2023        | 27 October 2023   | 164,772.78                                                    | 0.00                                                | 196,342.98                                                  | 43.74                                                         |
| 30 October 2023        | 03 November 2023  | 180,856.29                                                    | 0.00                                                | 200,876.83                                                  | 0.00                                                          |
| 06 November 2023       | 10 November 2023  | 199,583.31                                                    | 0.00                                                | 175,312.96                                                  | 0.00                                                          |
| 13 November 2023       | 17 November 2023  | 326,910.07                                                    | 0.00                                                | 123,611.65                                                  | 0.00                                                          |
| 20 November 2023       | 24 November 2023  | 176,469.70                                                    | 0.00                                                | 168,345.71                                                  | 0.00                                                          |
| 27 November 2023       | 01 December 2023  | 231,873.03                                                    | 0.00                                                | 232,675.74                                                  | 0.00                                                          |
| 04 December 2023       | 08 December 2023  | 358,121.36                                                    | 0.00                                                | 165,997.65                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                      |                                                              |                                                                |                                                      |
|------------------------|-------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|
| For The Period         |                   |                                                      |                                                              |                                                                |                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / GBP / Basis<br>Swap |
| 05 June 2023           | 09 June 2023      | 26,659.07                                            | 9,480.79                                                     | 4,378.85                                                       | 0.00                                                 |
| 12 June 2023           | 16 June 2023      | 23,437.77                                            | 11,391.09                                                    | 15,817.20                                                      | 0.00                                                 |
| 19 June 2023           | 23 June 2023      | 25,159.25                                            | 11,801.11                                                    | 7,888.55                                                       | 0.00                                                 |
| 26 June 2023           | 30 June 2023      | 21,109.41                                            | 8,772.68                                                     | 3,061.62                                                       | 0.00                                                 |
| 03 July 2023           | 07 July 2023      | 22,141.11                                            | 10,964.32                                                    | 11,014.58                                                      | 0.00                                                 |
| 10 July 2023           | 14 July 2023      | 22,169.73                                            | 7,536.55                                                     | 7,341.83                                                       | 0.00                                                 |
| 17 July 2023           | 21 July 2023      | 19,187.23                                            | 6,161.42                                                     | 11,476.95                                                      | 0.00                                                 |
| 24 July 2023           | 28 July 2023      | 20,852.47                                            | 7,958.05                                                     | 11,084.23                                                      | 0.00                                                 |
| 31 July 2023           | 04 August 2023    | 22,297.66                                            | 6,275.93                                                     | 10,561.93                                                      | 0.00                                                 |
| 07 August 2023         | 11 August 2023    | 19,822.36                                            | 12,713.92                                                    | 4,000.56                                                       | 0.00                                                 |
| 14 August 2023         | 18 August 2023    | 17,323.34                                            | 5,767.58                                                     | 5,340.79                                                       | 0.00                                                 |
| 21 August 2023         | 25 August 2023    | 18,424.36                                            | 5,836.01                                                     | 2,766.24                                                       | 0.00                                                 |
| 28 August 2023         | 01 September 2023 | 18,162.59                                            | 6,250.20                                                     | 10,997.91                                                      | 0.00                                                 |
| 04 September 2023      | 08 September 2023 | 16,283.16                                            | 12,037.10                                                    | 7,042.27                                                       | 0.00                                                 |
| 11 September 2023      | 15 September 2023 | 14,242.15                                            | 13,237.86                                                    | 31,677.53                                                      | 0.00                                                 |
| 18 September 2023      | 22 September 2023 | 17,301.67                                            | 11,664.46                                                    | 10,727.77                                                      | 0.00                                                 |
| 25 September 2023      | 29 September 2023 | 12,084.07                                            | 7,327.85                                                     | 4,514.76                                                       | 0.00                                                 |
| 03 October 2023        | 06 October 2023   | 15,685.77                                            | 9,187.93                                                     | 7,210.65                                                       | 0.00                                                 |
| 09 October 2023        | 13 October 2023   | 14,586.66                                            | 9,335.79                                                     | 4,655.71                                                       | 0.00                                                 |
| 16 October 2023        | 20 October 2023   | 14,051.56                                            | 8,082.55                                                     | 8,292.51                                                       | 0.00                                                 |
| 23 October 2023        | 27 October 2023   | 15,670.96                                            | 10,795.37                                                    | 5,939.14                                                       | 0.00                                                 |
| 30 October 2023        | 03 November 2023  | 15,661.59                                            | 8,328.20                                                     | 5,936.18                                                       | 0.00                                                 |
| 06 November 2023       | 10 November 2023  | 17,332.19                                            | 18,708.66                                                    | 2,571.29                                                       | 0.00                                                 |
| 13 November 2023       | 17 November 2023  | 16,317.94                                            | 10,462.26                                                    | 1,821.34                                                       | 0.00                                                 |
| 20 November 2023       | 24 November 2023  | 8,942.95                                             | 7,646.98                                                     | 3,337.80                                                       | 0.00                                                 |
| 27 November 2023       | 01 December 2023  | 8,500.63                                             | 8,487.24                                                     | 3,028.93                                                       | 0.00                                                 |
| 04 December 2023       | 08 December 2023  | 11,148.35                                            | 13,837.20                                                    | 12,371.76                                                      | 0.00                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 05 June 2023           | 09 June 2023      | 876.22                                                      | 507.81                                                        | 0.00                                                | 6,591.02                                                    |
| 12 June 2023           | 16 June 2023      | 788.05                                                      | 396.08                                                        | 0.00                                                | 6,084.54                                                    |
| 19 June 2023           | 23 June 2023      | 1,257.02                                                    | 251.75                                                        | 49.49                                               | 7,799.18                                                    |
| 26 June 2023           | 30 June 2023      | 1,321.74                                                    | 437.06                                                        | 0.00                                                | 6,666.73                                                    |
| 03 July 2023           | 07 July 2023      | 916.48                                                      | 259.74                                                        | 0.00                                                | 5,655.16                                                    |
| 10 July 2023           | 14 July 2023      | 829.85                                                      | 584.84                                                        | 0.00                                                | 4,648.81                                                    |
| 17 July 2023           | 21 July 2023      | 895.23                                                      | 1,100.16                                                      | 0.00                                                | 5,390.52                                                    |
| 24 July 2023           | 28 July 2023      | 927.52                                                      | 234.83                                                        | 0.00                                                | 5,531.23                                                    |
| 31 July 2023           | 04 August 2023    | 963.10                                                      | 51.67                                                         | 0.00                                                | 5,237.72                                                    |
| 07 August 2023         | 11 August 2023    | 827.96                                                      | 344.17                                                        | 421.08                                              | 4,932.92                                                    |
| 14 August 2023         | 18 August 2023    | 1,267.79                                                    | 531.79                                                        | 39,272.26                                           | 12,315.21                                                   |
| 21 August 2023         | 25 August 2023    | 2,136.77                                                    | 416.07                                                        | 0.00                                                | 8,131.63                                                    |
| 28 August 2023         | 01 September 2023 | 1,071.93                                                    | 163.82                                                        | 0.00                                                | 6,847.36                                                    |
| 04 September 2023      | 08 September 2023 | 1,015.74                                                    | 308.71                                                        | 0.00                                                | 5,240.27                                                    |
| 11 September 2023      | 15 September 2023 | 1,001.44                                                    | 1,002.15                                                      | 0.00                                                | 7,450.07                                                    |
| 18 September 2023      | 22 September 2023 | 1,210.03                                                    | 1,029.72                                                      | 0.00                                                | 5,899.13                                                    |
| 25 September 2023      | 29 September 2023 | 1,079.63                                                    | 380.85                                                        | 0.00                                                | 4,802.48                                                    |
| 03 October 2023        | 06 October 2023   | 935.30                                                      | 933.05                                                        | 0.00                                                | 3,902.22                                                    |
| 09 October 2023        | 13 October 2023   | 1,421.29                                                    | 712.97                                                        | 0.00                                                | 4,673.69                                                    |
| 16 October 2023        | 20 October 2023   | 995.94                                                      | 2,678.51                                                      | 0.00                                                | 3,780.29                                                    |
| 23 October 2023        | 27 October 2023   | 1,368.07                                                    | 328.45                                                        | 0.00                                                | 5,907.18                                                    |
| 30 October 2023        | 03 November 2023  | 1,588.41                                                    | 1,908.59                                                      | 63.20                                               | 5,702.09                                                    |
| 06 November 2023       | 10 November 2023  | 1,011.08                                                    | 1,015.20                                                      | 0.00                                                | 8,420.34                                                    |
| 13 November 2023       | 17 November 2023  | 972.08                                                      | 206.16                                                        | 0.00                                                | 10,179.81                                                   |
| 20 November 2023       | 24 November 2023  | 1,063.47                                                    | 864.24                                                        | 0.00                                                | 7,989.78                                                    |
| 27 November 2023       | 01 December 2023  | 1,134.62                                                    | 539.08                                                        | 0.00                                                | 9,124.27                                                    |
| 04 December 2023       | 08 December 2023  | 1,488.62                                                    | 1,522.18                                                      | 0.00                                                | 8,812.35                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 64,550.80                                                     | 9,126.89                                            | 118,788.83                                                  | 0.00                                                          |
| 12 June 2023           | 16 June 2023      | 33,130.54                                                     | 2,193.17                                            | 105,633.02                                                  | 0.00                                                          |
| 19 June 2023           | 23 June 2023      | 23,866.28                                                     | 3,490.83                                            | 71,942.37                                                   | 0.00                                                          |
| 26 June 2023           | 30 June 2023      | 42,333.83                                                     | 800.84                                              | 63,622.53                                                   | 0.00                                                          |
| 03 July 2023           | 07 July 2023      | 29,011.14                                                     | 1,056.68                                            | 66,931.11                                                   | 0.00                                                          |
| 10 July 2023           | 14 July 2023      | 39,002.55                                                     | 2,278.27                                            | 94,285.83                                                   | 0.00                                                          |
| 17 July 2023           | 21 July 2023      | 27,769.23                                                     | 7,254.00                                            | 90,048.27                                                   | 0.00                                                          |
| 24 July 2023           | 28 July 2023      | 47,344.93                                                     | 3,696.07                                            | 77,668.32                                                   | 0.00                                                          |
| 31 July 2023           | 04 August 2023    | 47,699.92                                                     | 4,167.05                                            | 105,324.01                                                  | 512.73                                                        |
| 07 August 2023         | 11 August 2023    | 36,607.69                                                     | 5,782.04                                            | 88,040.42                                                   | 255.73                                                        |
| 14 August 2023         | 18 August 2023    | 32,551.03                                                     | 1,258.33                                            | 112,125.24                                                  | 0.00                                                          |
| 21 August 2023         | 25 August 2023    | 26,130.13                                                     | 9,586.14                                            | 246,908.16                                                  | 0.00                                                          |
| 28 August 2023         | 01 September 2023 | 21,458.70                                                     | 10,800.60                                           | 181,042.93                                                  | 10.19                                                         |
| 04 September 2023      | 08 September 2023 | 45,280.42                                                     | 8,179.29                                            | 120,918.11                                                  | 0.00                                                          |
| 11 September 2023      | 15 September 2023 | 55,298.08                                                     | 3,108.33                                            | 130,090.93                                                  | 0.00                                                          |
| 18 September 2023      | 22 September 2023 | 34,816.85                                                     | 3,792.58                                            | 121,083.66                                                  | 0.00                                                          |
| 25 September 2023      | 29 September 2023 | 56,004.64                                                     | 3,168.28                                            | 118,368.18                                                  | 0.03                                                          |
| 03 October 2023        | 06 October 2023   | 47,459.31                                                     | 1,192.14                                            | 88,105.50                                                   | 0.00                                                          |
| 09 October 2023        | 13 October 2023   | 30,377.05                                                     | 522.49                                              | 78,666.60                                                   | 0.00                                                          |
| 16 October 2023        | 20 October 2023   | 62,931.43                                                     | 1,570.92                                            | 261,370.50                                                  | 0.00                                                          |
| 23 October 2023        | 27 October 2023   | 49,926.51                                                     | 13,745.37                                           | 170,419.46                                                  | 0.00                                                          |
| 30 October 2023        | 03 November 2023  | 44,542.77                                                     | 6,188.02                                            | 132,955.78                                                  | 0.00                                                          |
| 06 November 2023       | 10 November 2023  | 39,678.92                                                     | 3,784.72                                            | 116,340.99                                                  | 102.37                                                        |
| 13 November 2023       | 17 November 2023  | 62,722.05                                                     | 2,189.97                                            | 110,636.87                                                  | 0.00                                                          |
| 20 November 2023       | 24 November 2023  | 63,527.01                                                     | 4,442.04                                            | 144,946.82                                                  | 0.00                                                          |
| 27 November 2023       | 01 December 2023  | 79,254.47                                                     | 2,909.95                                            | 134,290.97                                                  | 0.00                                                          |
| 04 December 2023       | 08 December 2023  | 76,997.86                                                     | 1,349.53                                            | 115,447.79                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 05 June 2023           | 09 June 2023      | 214,378.74                                             | 341,404.27                                                     | 593,737.44                                                       | 159,758.03                                                 |
| 12 June 2023           | 16 June 2023      | 237,399.01                                             | 473,920.40                                                     | 708,536.08                                                       | 137,851.31                                                 |
| 19 June 2023           | 23 June 2023      | 174,998.65                                             | 299,978.87                                                     | 374,951.31                                                       | 115,708.69                                                 |
| 26 June 2023           | 30 June 2023      | 173,600.24                                             | 313,605.58                                                     | 418,360.58                                                       | 126,060.83                                                 |
| 03 July 2023           | 07 July 2023      | 179,048.85                                             | 274,088.72                                                     | 386,407.31                                                       | 122,779.11                                                 |
| 10 July 2023           | 14 July 2023      | 170,297.76                                             | 317,107.02                                                     | 254,731.75                                                       | 114,476.48                                                 |
| 17 July 2023           | 21 July 2023      | 138,739.34                                             | 382,667.73                                                     | 257,877.55                                                       | 81,763.09                                                  |
| 24 July 2023           | 28 July 2023      | 147,273.53                                             | 517,804.74                                                     | 275,922.02                                                       | 96,033.96                                                  |
| 31 July 2023           | 04 August 2023    | 176,844.99                                             | 266,855.33                                                     | 291,211.57                                                       | 128,016.31                                                 |
| 07 August 2023         | 11 August 2023    | 187,119.36                                             | 255,957.02                                                     | 246,405.20                                                       | 142,706.98                                                 |
| 14 August 2023         | 18 August 2023    | 203,749.65                                             | 205,336.64                                                     | 186,773.46                                                       | 172,976.46                                                 |
| 21 August 2023         | 25 August 2023    | 245,169.48                                             | 329,546.98                                                     | 184,967.57                                                       | 199,967.73                                                 |
| 28 August 2023         | 01 September 2023 | 243,185.81                                             | 230,045.41                                                     | 208,286.06                                                       | 207,089.78                                                 |
| 04 September 2023      | 08 September 2023 | 278,717.06                                             | 380,943.13                                                     | 162,723.34                                                       | 246,194.60                                                 |
| 11 September 2023      | 15 September 2023 | 268,296.75                                             | 396,737.39                                                     | 288,049.39                                                       | 225,378.99                                                 |
| 18 September 2023      | 22 September 2023 | 261,504.05                                             | 436,235.57                                                     | 127,354.00                                                       | 202,677.63                                                 |
| 25 September 2023      | 29 September 2023 | 183,599.26                                             | 234,113.99                                                     | 139,771.63                                                       | 142,100.24                                                 |
| 03 October 2023        | 06 October 2023   | 144,694.48                                             | 226,291.15                                                     | 109,040.00                                                       | 107,007.26                                                 |
| 09 October 2023        | 13 October 2023   | 139,193.37                                             | 266,873.20                                                     | 127,969.93                                                       | 98,907.04                                                  |
| 16 October 2023        | 20 October 2023   | 135,038.37                                             | 269,158.26                                                     | 152,564.37                                                       | 88,204.71                                                  |
| 23 October 2023        | 27 October 2023   | 125,837.95                                             | 207,588.33                                                     | 224,659.97                                                       | 92,998.40                                                  |
| 30 October 2023        | 03 November 2023  | 148,303.49                                             | 265,111.02                                                     | 309,562.22                                                       | 109,466.84                                                 |
| 06 November 2023       | 10 November 2023  | 211,588.11                                             | 302,171.72                                                     | 274,326.81                                                       | 170,252.18                                                 |
| 13 November 2023       | 17 November 2023  | 321,091.22                                             | 391,460.67                                                     | 289,955.87                                                       | 244,952.08                                                 |
| 20 November 2023       | 24 November 2023  | 224,261.50                                             | 369,428.94                                                     | 198,850.65                                                       | 175,283.25                                                 |
| 27 November 2023       | 01 December 2023  | 266,933.11                                             | 494,055.89                                                     | 191,407.54                                                       | 209,683.27                                                 |
| 04 December 2023       | 08 December 2023  | 302,200.96                                             | 529,648.46                                                     | 328,354.32                                                       | 245,770.64                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|-------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 05 June 2023           | 09 June 2023      | 280,260.28                                                         | 684,891.13                                                           | 55,129.95                                                   | 131,598.97                                                          |
| 12 June 2023           | 16 June 2023      | 321,777.36                                                         | 774,574.62                                                           | 68,002.96                                                   | 153,795.22                                                          |
| 19 June 2023           | 23 June 2023      | 225,608.48                                                         | 544,371.59                                                           | 44,846.71                                                   | 106,271.19                                                          |
| 26 June 2023           | 30 June 2023      | 260,003.97                                                         | 464,623.03                                                           | 36,721.20                                                   | 110,118.43                                                          |
| 03 July 2023           | 07 July 2023      | 199,202.86                                                         | 410,938.71                                                           | 43,625.05                                                   | 101,825.65                                                          |
| 10 July 2023           | 14 July 2023      | 209,055.32                                                         | 308,206.84                                                           | 38,610.07                                                   | 131,379.16                                                          |
| 17 July 2023           | 21 July 2023      | 263,877.01                                                         | 266,583.24                                                           | 40,641.20                                                   | 124,775.81                                                          |
| 24 July 2023           | 28 July 2023      | 336,360.51                                                         | 339,298.20                                                           | 36,325.78                                                   | 156,608.46                                                          |
| 31 July 2023           | 04 August 2023    | 191,831.19                                                         | 347,707.38                                                           | 36,245.84                                                   | 131,012.00                                                          |
| 07 August 2023         | 11 August 2023    | 241,691.22                                                         | 231,157.93                                                           | 30,047.84                                                   | 195,131.13                                                          |
| 14 August 2023         | 18 August 2023    | 187,081.47                                                         | 203,837.97                                                           | 30,635.76                                                   | 141,407.67                                                          |
| 21 August 2023         | 25 August 2023    | 261,911.07                                                         | 196,460.31                                                           | 25,254.00                                                   | 211,538.71                                                          |
| 28 August 2023         | 01 September 2023 | 235,554.98                                                         | 247,529.58                                                           | 29,858.60                                                   | 147,432.12                                                          |
| 04 September 2023      | 08 September 2023 | 370,109.99                                                         | 203,244.92                                                           | 21,512.38                                                   | 170,117.93                                                          |
| 11 September 2023      | 15 September 2023 | 314,068.45                                                         | 299,136.12                                                           | 19,700.95                                                   | 166,578.60                                                          |
| 18 September 2023      | 22 September 2023 | 334,994.64                                                         | 200,106.71                                                           | 25,126.59                                                   | 202,349.65                                                          |
| 25 September 2023      | 29 September 2023 | 203,150.19                                                         | 157,687.04                                                           | 18,183.73                                                   | 106,822.41                                                          |
| 03 October 2023        | 06 October 2023   | 141,616.12                                                         | 134,142.74                                                           | 21,096.86                                                   | 65,056.89                                                           |
| 09 October 2023        | 13 October 2023   | 167,207.25                                                         | 152,592.14                                                           | 18,242.00                                                   | 120,517.65                                                          |
| 16 October 2023        | 20 October 2023   | 247,525.46                                                         | 239,622.88                                                           | 21,146.48                                                   | 175,074.25                                                          |
| 23 October 2023        | 27 October 2023   | 207,605.52                                                         | 242,664.15                                                           | 22,553.83                                                   | 159,351.90                                                          |
| 30 October 2023        | 03 November 2023  | 225,977.83                                                         | 333,554.29                                                           | 24,455.55                                                   | 165,493.96                                                          |
| 06 November 2023       | 10 November 2023  | 238,073.28                                                         | 270,154.78                                                           | 23,340.78                                                   | 145,670.19                                                          |
| 13 November 2023       | 17 November 2023  | 266,476.58                                                         | 389,113.70                                                           | 38,313.47                                                   | 131,025.94                                                          |
| 20 November 2023       | 24 November 2023  | 268,258.21                                                         | 212,727.27                                                           | 23,081.64                                                   | 154,766.33                                                          |
| 27 November 2023       | 01 December 2023  | 384,546.84                                                         | 210,539.32                                                           | 26,633.78                                                   | 191,235.76                                                          |
| 04 December 2023       | 08 December 2023  | 386,176.31                                                         | 440,466.42                                                           | 31,484.85                                                   | 160,655.43                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 58,067.24                                                              | 25,749.99                                                    | 143,754.93                                                           | 92,898.40                                                              |
| 12 June 2023           | 16 June 2023      | 76,236.98                                                              | 36,292.04                                                    | 155,561.45                                                           | 89,140.18                                                              |
| 19 June 2023           | 23 June 2023      | 36,653.12                                                              | 27,370.48                                                    | 90,013.92                                                            | 54,534.23                                                              |
| 26 June 2023           | 30 June 2023      | 33,416.22                                                              | 22,065.51                                                    | 90,722.58                                                            | 62,779.06                                                              |
| 03 July 2023           | 07 July 2023      | 45,268.24                                                              | 24,593.69                                                    | 90,757.33                                                            | 77,588.15                                                              |
| 10 July 2023           | 14 July 2023      | 87,374.64                                                              | 28,448.41                                                    | 110,183.38                                                           | 102,091.80                                                             |
| 17 July 2023           | 21 July 2023      | 39,377.41                                                              | 27,315.96                                                    | 126,577.62                                                           | 60,953.94                                                              |
| 24 July 2023           | 28 July 2023      | 56,823.10                                                              | 26,102.89                                                    | 139,639.26                                                           | 63,329.99                                                              |
| 31 July 2023           | 04 August 2023    | 39,734.01                                                              | 26,215.16                                                    | 97,664.94                                                            | 81,817.04                                                              |
| 07 August 2023         | 11 August 2023    | 32,619.14                                                              | 25,351.76                                                    | 155,340.12                                                           | 93,877.43                                                              |
| 14 August 2023         | 18 August 2023    | 38,208.30                                                              | 36,837.01                                                    | 102,213.81                                                           | 56,079.91                                                              |
| 21 August 2023         | 25 August 2023    | 50,339.50                                                              | 28,907.79                                                    | 197,893.28                                                           | 107,855.35                                                             |
| 28 August 2023         | 01 September 2023 | 36,709.12                                                              | 23,264.37                                                    | 97,019.03                                                            | 61,748.08                                                              |
| 04 September 2023      | 08 September 2023 | 38,686.08                                                              | 23,072.53                                                    | 162,541.27                                                           | 83,460.88                                                              |
| 11 September 2023      | 15 September 2023 | 51,628.83                                                              | 22,375.55                                                    | 215,200.10                                                           | 84,064.74                                                              |
| 18 September 2023      | 22 September 2023 | 75,059.94                                                              | 41,443.63                                                    | 173,492.97                                                           | 106,693.64                                                             |
| 25 September 2023      | 29 September 2023 | 39,085.22                                                              | 24,015.77                                                    | 84,247.13                                                            | 71,545.14                                                              |
| 03 October 2023        | 06 October 2023   | 57,334.61                                                              | 22,502.74                                                    | 83,192.04                                                            | 68,156.48                                                              |
| 09 October 2023        | 13 October 2023   | 47,343.90                                                              | 24,164.93                                                    | 112,482.65                                                           | 61,899.64                                                              |
| 16 October 2023        | 20 October 2023   | 93,947.92                                                              | 25,634.33                                                    | 161,667.38                                                           | 123,932.51                                                             |
| 23 October 2023        | 27 October 2023   | 49,741.64                                                              | 24,465.23                                                    | 123,922.82                                                           | 53,848.77                                                              |
| 30 October 2023        | 03 November 2023  | 45,019.71                                                              | 23,434.77                                                    | 128,341.83                                                           | 71,197.95                                                              |
| 06 November 2023       | 10 November 2023  | 62,108.02                                                              | 25,257.54                                                    | 136,349.40                                                           | 86,912.60                                                              |
| 13 November 2023       | 17 November 2023  | 82,395.46                                                              | 33,696.06                                                    | 140,761.66                                                           | 110,909.63                                                             |
| 20 November 2023       | 24 November 2023  | 70,270.01                                                              | 24,271.39                                                    | 161,413.97                                                           | 94,383.42                                                              |
| 27 November 2023       | 01 December 2023  | 58,798.01                                                              | 25,054.31                                                    | 173,241.03                                                           | 100,154.54                                                             |
| 04 December 2023       | 08 December 2023  | 61,596.66                                                              | 21,712.97                                                    | 181,280.54                                                           | 130,348.16                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 05 June 2023           | 09 June 2023      | 12,341.19                                                     | 82,608.60                                                             | 58,741.82                                                               | 4,570.30                                                       |
| 12 June 2023           | 16 June 2023      | 17,517.53                                                     | 118,897.55                                                            | 54,843.27                                                               | 6,897.09                                                       |
| 19 June 2023           | 23 June 2023      | 16,728.94                                                     | 87,304.37                                                             | 34,012.38                                                               | 3,769.81                                                       |
| 26 June 2023           | 30 June 2023      | 12,475.74                                                     | 75,441.79                                                             | 48,349.42                                                               | 3,736.81                                                       |
| 03 July 2023           | 07 July 2023      | 12,353.83                                                     | 82,601.14                                                             | 80,199.17                                                               | 3,248.98                                                       |
| 10 July 2023           | 14 July 2023      | 11,888.43                                                     | 82,088.88                                                             | 114,630.43                                                              | 3,492.54                                                       |
| 17 July 2023           | 21 July 2023      | 12,914.90                                                     | 84,454.10                                                             | 46,692.88                                                               | 3,505.91                                                       |
| 24 July 2023           | 28 July 2023      | 12,192.46                                                     | 104,754.95                                                            | 53,456.80                                                               | 3,271.84                                                       |
| 31 July 2023           | 04 August 2023    | 13,387.20                                                     | 87,999.08                                                             | 62,956.47                                                               | 2,996.45                                                       |
| 07 August 2023         | 11 August 2023    | 14,536.30                                                     | 76,159.19                                                             | 60,228.34                                                               | 3,197.69                                                       |
| 14 August 2023         | 18 August 2023    | 18,453.48                                                     | 93,255.08                                                             | 54,307.75                                                               | 4,650.62                                                       |
| 21 August 2023         | 25 August 2023    | 19,138.45                                                     | 110,028.37                                                            | 74,869.57                                                               | 3,649.49                                                       |
| 28 August 2023         | 01 September 2023 | 12,372.42                                                     | 93,581.23                                                             | 84,046.63                                                               | 3,527.50                                                       |
| 04 September 2023      | 08 September 2023 | 11,511.18                                                     | 107,794.38                                                            | 56,704.83                                                               | 3,092.10                                                       |
| 11 September 2023      | 15 September 2023 | 17,903.25                                                     | 112,557.08                                                            | 67,389.81                                                               | 2,877.70                                                       |
| 18 September 2023      | 22 September 2023 | 14,996.04                                                     | 109,193.14                                                            | 72,874.28                                                               | 2,426.17                                                       |
| 25 September 2023      | 29 September 2023 | 13,849.36                                                     | 60,252.15                                                             | 58,159.82                                                               | 2,718.33                                                       |
| 03 October 2023        | 06 October 2023   | 13,040.84                                                     | 51,549.33                                                             | 55,292.27                                                               | 2,021.61                                                       |
| 09 October 2023        | 13 October 2023   | 13,022.80                                                     | 82,267.85                                                             | 49,178.54                                                               | 2,332.59                                                       |
| 16 October 2023        | 20 October 2023   | 16,654.95                                                     | 103,196.82                                                            | 68,164.35                                                               | 2,186.57                                                       |
| 23 October 2023        | 27 October 2023   | 15,555.22                                                     | 92,428.53                                                             | 64,616.01                                                               | 1,927.40                                                       |
| 30 October 2023        | 03 November 2023  | 12,869.25                                                     | 82,856.94                                                             | 66,780.45                                                               | 2,052.29                                                       |
| 06 November 2023       | 10 November 2023  | 13,150.45                                                     | 92,137.58                                                             | 66,206.59                                                               | 2,578.18                                                       |
| 13 November 2023       | 17 November 2023  | 20,912.26                                                     | 99,303.92                                                             | 62,565.86                                                               | 3,908.66                                                       |
| 20 November 2023       | 24 November 2023  | 12,735.23                                                     | 97,880.07                                                             | 41,555.84                                                               | 3,249.79                                                       |
| 27 November 2023       | 01 December 2023  | 12,798.84                                                     | 118,266.33                                                            | 86,593.17                                                               | 3,478.62                                                       |
| 04 December 2023       | 08 December 2023  | 12,640.50                                                     | 122,737.54                                                            | 105,277.44                                                              | 3,155.50                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 05 June 2023           | 09 June 2023      | 15,193.36                                                              | 17,873.75                                                                | 2,922.10                                                       | 2,052.67                                                               |
| 12 June 2023           | 16 June 2023      | 27,168.60                                                              | 18,102.35                                                                | 6,509.98                                                       | 3,874.85                                                               |
| 19 June 2023           | 23 June 2023      | 14,206.43                                                              | 10,853.77                                                                | 3,369.17                                                       | 1,926.44                                                               |
| 26 June 2023           | 30 June 2023      | 14,423.41                                                              | 13,292.42                                                                | 3,178.05                                                       | 1,983.46                                                               |
| 03 July 2023           | 07 July 2023      | 12,074.39                                                              | 30,387.56                                                                | 3,333.79                                                       | 2,477.13                                                               |
| 10 July 2023           | 14 July 2023      | 17,381.89                                                              | 20,695.10                                                                | 3,656.65                                                       | 1,691.09                                                               |
| 17 July 2023           | 21 July 2023      | 12,563.39                                                              | 17,365.42                                                                | 3,294.99                                                       | 1,378.81                                                               |
| 24 July 2023           | 28 July 2023      | 17,035.24                                                              | 22,259.55                                                                | 3,143.47                                                       | 2,826.94                                                               |
| 31 July 2023           | 04 August 2023    | 13,648.28                                                              | 33,494.41                                                                | 3,093.22                                                       | 1,271.54                                                               |
| 07 August 2023         | 11 August 2023    | 14,298.13                                                              | 27,822.51                                                                | 3,552.04                                                       | 1,550.26                                                               |
| 14 August 2023         | 18 August 2023    | 13,298.62                                                              | 16,070.03                                                                | 3,562.09                                                       | 995.78                                                                 |
| 21 August 2023         | 25 August 2023    | 15,367.19                                                              | 23,097.03                                                                | 2,876.44                                                       | 1,826.86                                                               |
| 28 August 2023         | 01 September 2023 | 13,107.02                                                              | 32,841.69                                                                | 2,859.14                                                       | 1,274.78                                                               |
| 04 September 2023      | 08 September 2023 | 15,983.58                                                              | 26,340.66                                                                | 3,053.99                                                       | 1,233.65                                                               |
| 11 September 2023      | 15 September 2023 | 19,713.74                                                              | 21,922.84                                                                | 2,831.31                                                       | 1,408.85                                                               |
| 18 September 2023      | 22 September 2023 | 17,058.42                                                              | 27,461.36                                                                | 2,940.82                                                       | 2,981.47                                                               |
| 25 September 2023      | 29 September 2023 | 9,677.63                                                               | 32,818.56                                                                | 2,780.60                                                       | 1,403.48                                                               |
| 03 October 2023        | 06 October 2023   | 13,503.31                                                              | 26,874.15                                                                | 2,837.76                                                       | 1,782.45                                                               |
| 09 October 2023        | 13 October 2023   | 14,325.82                                                              | 34,940.97                                                                | 2,916.51                                                       | 1,923.87                                                               |
| 16 October 2023        | 20 October 2023   | 12,153.24                                                              | 27,817.04                                                                | 2,895.52                                                       | 3,701.18                                                               |
| 23 October 2023        | 27 October 2023   | 13,145.90                                                              | 26,443.54                                                                | 2,693.03                                                       | 1,798.53                                                               |
| 30 October 2023        | 03 November 2023  | 21,761.02                                                              | 20,085.76                                                                | 2,778.54                                                       | 1,137.47                                                               |
| 06 November 2023       | 10 November 2023  | 17,334.62                                                              | 24,849.58                                                                | 2,861.37                                                       | 2,261.23                                                               |
| 13 November 2023       | 17 November 2023  | 19,123.60                                                              | 25,274.86                                                                | 3,312.64                                                       | 2,021.97                                                               |
| 20 November 2023       | 24 November 2023  | 25,170.25                                                              | 16,073.15                                                                | 2,951.49                                                       | 1,786.25                                                               |
| 27 November 2023       | 01 December 2023  | 21,641.06                                                              | 41,133.08                                                                | 2,900.61                                                       | 1,543.26                                                               |
| 04 December 2023       | 08 December 2023  | 15,621.31                                                              | 28,229.62                                                                | 3,165.09                                                       | 1,317.56                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 1,152.01                                                                 | 2,299.14                                                    | 2,383.95                                                            | 5,141.49                                                              |
| 12 June 2023           | 16 June 2023      | 1,471.51                                                                 | 4,026.18                                                    | 4,139.06                                                            | 3,538.01                                                              |
| 19 June 2023           | 23 June 2023      | 932.07                                                                   | 2,225.26                                                    | 7,857.51                                                            | 7,819.68                                                              |
| 26 June 2023           | 30 June 2023      | 1,900.82                                                                 | 2,012.70                                                    | 4,627.31                                                            | 7,019.92                                                              |
| 03 July 2023           | 07 July 2023      | 1,154.38                                                                 | 2,093.59                                                    | 3,457.87                                                            | 4,227.09                                                              |
| 10 July 2023           | 14 July 2023      | 3,476.77                                                                 | 2,040.07                                                    | 2,070.28                                                            | 7,003.67                                                              |
| 17 July 2023           | 21 July 2023      | 1,203.72                                                                 | 2,603.08                                                    | 1,538.21                                                            | 2,865.94                                                              |
| 24 July 2023           | 28 July 2023      | 1,698.25                                                                 | 2,223.11                                                    | 2,824.78                                                            | 3,241.26                                                              |
| 31 July 2023           | 04 August 2023    | 2,649.65                                                                 | 2,329.30                                                    | 1,663.06                                                            | 6,867.60                                                              |
| 07 August 2023         | 11 August 2023    | 2,263.11                                                                 | 2,147.44                                                    | 1,667.61                                                            | 4,237.47                                                              |
| 14 August 2023         | 18 August 2023    | 1,232.21                                                                 | 2,369.88                                                    | 2,437.40                                                            | 5,296.57                                                              |
| 21 August 2023         | 25 August 2023    | 4,499.96                                                                 | 2,070.02                                                    | 2,659.09                                                            | 11,530.83                                                             |
| 28 August 2023         | 01 September 2023 | 2,702.33                                                                 | 2,032.19                                                    | 1,715.38                                                            | 7,020.27                                                              |
| 04 September 2023      | 08 September 2023 | 489.39                                                                   | 2,085.23                                                    | 1,138.86                                                            | 6,544.66                                                              |
| 11 September 2023      | 15 September 2023 | 3,558.77                                                                 | 2,017.48                                                    | 2,680.87                                                            | 10,496.61                                                             |
| 18 September 2023      | 22 September 2023 | 5,522.61                                                                 | 2,102.62                                                    | 2,760.93                                                            | 14,805.95                                                             |
| 25 September 2023      | 29 September 2023 | 1,975.59                                                                 | 2,182.27                                                    | 2,189.08                                                            | 4,804.53                                                              |
| 03 October 2023        | 06 October 2023   | 2,343.08                                                                 | 1,944.17                                                    | 2,383.69                                                            | 7,294.39                                                              |
| 09 October 2023        | 13 October 2023   | 1,958.20                                                                 | 1,996.66                                                    | 2,717.68                                                            | 7,366.88                                                              |
| 16 October 2023        | 20 October 2023   | 4,722.48                                                                 | 1,999.52                                                    | 2,162.85                                                            | 16,359.59                                                             |
| 23 October 2023        | 27 October 2023   | 1,483.85                                                                 | 2,015.18                                                    | 1,402.20                                                            | 6,872.62                                                              |
| 30 October 2023        | 03 November 2023  | 1,060.58                                                                 | 2,135.14                                                    | 2,553.74                                                            | 5,107.31                                                              |
| 06 November 2023       | 10 November 2023  | 1,825.20                                                                 | 2,278.43                                                    | 4,453.21                                                            | 5,221.14                                                              |
| 13 November 2023       | 17 November 2023  | 3,474.31                                                                 | 2,805.28                                                    | 2,111.46                                                            | 7,881.67                                                              |
| 20 November 2023       | 24 November 2023  | 2,425.35                                                                 | 2,348.99                                                    | 3,156.07                                                            | 5,614.35                                                              |
| 27 November 2023       | 01 December 2023  | 2,176.92                                                                 | 4,185.84                                                    | 2,759.96                                                            | 6,708.02                                                              |
| 04 December 2023       | 08 December 2023  | 2,855.55                                                                 | 3,256.35                                                    | 2,377.94                                                            | 8,593.62                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 05 June 2023           | 09 June 2023      | 23,013                         | 1,588                               | 13,970                                      | 7,456                                         |
| 12 June 2023           | 16 June 2023      | 35,475                         | 904                                 | 19,732                                      | 14,840                                        |
| 19 June 2023           | 23 June 2023      | 18,763                         | 1,302                               | 11,641                                      | 5,820                                         |
| 26 June 2023           | 30 June 2023      | 16,876                         | 1,103                               | 10,464                                      | 5,310                                         |
| 03 July 2023           | 07 July 2023      | 17,710                         | 1,029                               | 11,326                                      | 5,356                                         |
| 10 July 2023           | 14 July 2023      | 22,410                         | 939                                 | 12,980                                      | 8,492                                         |
| 17 July 2023           | 21 July 2023      | 23,598                         | 997                                 | 16,434                                      | 6,168                                         |
| 24 July 2023           | 28 July 2023      | 22,251                         | 1,091                               | 14,586                                      | 6,575                                         |
| 31 July 2023           | 04 August 2023    | 21,280                         | 1,285                               | 12,424                                      | 7,572                                         |
| 07 August 2023         | 11 August 2023    | 22,259                         | 1,078                               | 14,687                                      | 6,495                                         |
| 14 August 2023         | 18 August 2023    | 19,747                         | 1,379                               | 12,964                                      | 5,404                                         |
| 21 August 2023         | 25 August 2023    | 26,436                         | 1,218                               | 16,391                                      | 8,827                                         |
| 28 August 2023         | 01 September 2023 | 19,491                         | 1,250                               | 12,365                                      | 5,876                                         |
| 04 September 2023      | 08 September 2023 | 22,008                         | 1,112                               | 14,798                                      | 6,098                                         |
| 11 September 2023      | 15 September 2023 | 30,053                         | 889                                 | 20,770                                      | 8,395                                         |
| 18 September 2023      | 22 September 2023 | 28,830                         | 1,294                               | 20,433                                      | 7,104                                         |
| 25 September 2023      | 29 September 2023 | 17,120                         | 720                                 | 10,436                                      | 5,964                                         |
| 03 October 2023        | 06 October 2023   | 17,843                         | 915                                 | 10,072                                      | 6,857                                         |
| 09 October 2023        | 13 October 2023   | 18,901                         | 842                                 | 12,369                                      | 5,691                                         |
| 16 October 2023        | 20 October 2023   | 25,269                         | 1,171                               | 16,528                                      | 7,571                                         |
| 23 October 2023        | 27 October 2023   | 21,374                         | 1,247                               | 14,166                                      | 5,962                                         |
| 30 October 2023        | 03 November 2023  | 21,261                         | 1,043                               | 13,488                                      | 6,731                                         |
| 06 November 2023       | 10 November 2023  | 23,049                         | 1,046                               | 14,568                                      | 7,435                                         |
| 13 November 2023       | 17 November 2023  | 22,418                         | 1,415                               | 13,982                                      | 7,022                                         |
| 20 November 2023       | 24 November 2023  | 21,814                         | 988                                 | 14,583                                      | 6,243                                         |
| 27 November 2023       | 01 December 2023  | 25,069                         | 877                                 | 17,414                                      | 6,778                                         |
| 04 December 2023       | 08 December 2023  | 25,842                         | 978                                 | 15,972                                      | 8,893                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 05 June 2023           | 09 June 2023      | 434                                                        | 9,039                                                              | 5,590                                                                | 1,155                                                          |
| 12 June 2023           | 16 June 2023      | 93                                                         | 13,843                                                             | 12,941                                                               | 811                                                            |
| 19 June 2023           | 23 June 2023      | 173                                                        | 7,249                                                              | 4,348                                                                | 1,130                                                          |
| 26 June 2023           | 30 June 2023      | 145                                                        | 6,468                                                              | 3,968                                                                | 958                                                            |
| 03 July 2023           | 07 July 2023      | 95                                                         | 6,725                                                              | 3,898                                                                | 934                                                            |
| 10 July 2023           | 14 July 2023      | 109                                                        | 8,195                                                              | 6,071                                                                | 830                                                            |
| 17 July 2023           | 21 July 2023      | 260                                                        | 8,886                                                              | 4,652                                                                | 737                                                            |
| 24 July 2023           | 28 July 2023      | 126                                                        | 8,418                                                              | 4,867                                                                | 965                                                            |
| 31 July 2023           | 04 August 2023    | 134                                                        | 8,124                                                              | 5,368                                                                | 1,151                                                          |
| 07 August 2023         | 11 August 2023    | 194                                                        | 10,341                                                             | 4,879                                                                | 884                                                            |
| 14 August 2023         | 18 August 2023    | 639                                                        | 8,322                                                              | 3,717                                                                | 740                                                            |
| 21 August 2023         | 25 August 2023    | 347                                                        | 10,299                                                             | 5,705                                                                | 872                                                            |
| 28 August 2023         | 01 September 2023 | 213                                                        | 7,943                                                              | 4,399                                                                | 1,037                                                          |
| 04 September 2023      | 08 September 2023 | 274                                                        | 9,829                                                              | 4,556                                                                | 839                                                            |
| 11 September 2023      | 15 September 2023 | 132                                                        | 12,078                                                             | 6,401                                                                | 757                                                            |
| 18 September 2023      | 22 September 2023 | 134                                                        | 10,432                                                             | 4,926                                                                | 1,160                                                          |
| 25 September 2023      | 29 September 2023 | 139                                                        | 6,518                                                              | 4,153                                                                | 582                                                            |
| 03 October 2023        | 06 October 2023   | 54                                                         | 5,840                                                              | 4,868                                                                | 861                                                            |
| 09 October 2023        | 13 October 2023   | 100                                                        | 7,991                                                              | 4,061                                                                | 742                                                            |
| 16 October 2023        | 20 October 2023   | 174                                                        | 12,015                                                             | 5,540                                                                | 997                                                            |
| 23 October 2023        | 27 October 2023   | 253                                                        | 8,038                                                              | 4,129                                                                | 994                                                            |
| 30 October 2023        | 03 November 2023  | 166                                                        | 8,598                                                              | 4,602                                                                | 877                                                            |
| 06 November 2023       | 10 November 2023  | 110                                                        | 9,102                                                              | 4,907                                                                | 936                                                            |
| 13 November 2023       | 17 November 2023  | 392                                                        | 8,807                                                              | 4,902                                                                | 1,023                                                          |
| 20 November 2023       | 24 November 2023  | 124                                                        | 8,295                                                              | 4,168                                                                | 864                                                            |
| 27 November 2023       | 01 December 2023  | 228                                                        | 11,191                                                             | 4,698                                                                | 649                                                            |
| 04 December 2023       | 08 December 2023  | 117                                                        | 10,047                                                             | 5,929                                                                | 861                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 05 June 2023           | 09 June 2023      | 4,931                                                                  | 1,866                                                                    | 366                                       | 285                                               |
| 12 June 2023           | 16 June 2023      | 5,889                                                                  | 1,899                                                                    | 171                                       | 261                                               |
| 19 June 2023           | 23 June 2023      | 4,392                                                                  | 1,472                                                                    | 218                                       | 780                                               |
| 26 June 2023           | 30 June 2023      | 3,996                                                                  | 1,343                                                                    | 206                                       | 573                                               |
| 03 July 2023           | 07 July 2023      | 4,601                                                                  | 1,458                                                                    | 149                                       | 591                                               |
| 10 July 2023           | 14 July 2023      | 4,785                                                                  | 2,421                                                                    | 125                                       | 290                                               |
| 17 July 2023           | 21 July 2023      | 7,548                                                                  | 1,516                                                                    | 85                                        | 877                                               |
| 24 July 2023           | 28 July 2023      | 6,168                                                                  | 1,708                                                                    | 167                                       | 266                                               |
| 31 July 2023           | 04 August 2023    | 4,300                                                                  | 2,205                                                                    | 142                                       | 219                                               |
| 07 August 2023         | 11 August 2023    | 4,346                                                                  | 1,616                                                                    | 155                                       | 271                                               |
| 14 August 2023         | 18 August 2023    | 4,643                                                                  | 1,688                                                                    | 144                                       | 213                                               |
| 21 August 2023         | 25 August 2023    | 6,093                                                                  | 3,122                                                                    | 133                                       | 1,170                                             |
| 28 August 2023         | 01 September 2023 | 4,422                                                                  | 1,478                                                                    | 160                                       | 247                                               |
| 04 September 2023      | 08 September 2023 | 4,969                                                                  | 1,543                                                                    | 118                                       | 200                                               |
| 11 September 2023      | 15 September 2023 | 8,692                                                                  | 1,995                                                                    | 89                                        | 225                                               |
| 18 September 2023      | 22 September 2023 | 10,001                                                                 | 2,178                                                                    | 156                                       | 542                                               |
| 25 September 2023      | 29 September 2023 | 3,918                                                                  | 1,811                                                                    | 94                                        | 286                                               |
| 03 October 2023        | 06 October 2023   | 4,232                                                                  | 1,990                                                                    | 141                                       | 252                                               |
| 09 October 2023        | 13 October 2023   | 4,378                                                                  | 1,630                                                                    | 124                                       | 170                                               |
| 16 October 2023        | 20 October 2023   | 4,513                                                                  | 2,032                                                                    | 165                                       | 220                                               |
| 23 October 2023        | 27 October 2023   | 6,128                                                                  | 1,833                                                                    | 129                                       | 152                                               |
| 30 October 2023        | 03 November 2023  | 4,890                                                                  | 2,129                                                                    | 112                                       | 233                                               |
| 06 November 2023       | 10 November 2023  | 5,467                                                                  | 2,528                                                                    | 126                                       | 235                                               |
| 13 November 2023       | 17 November 2023  | 5,175                                                                  | 2,120                                                                    | 157                                       | 276                                               |
| 20 November 2023       | 24 November 2023  | 6,289                                                                  | 2,075                                                                    | 154                                       | 169                                               |
| 27 November 2023       | 01 December 2023  | 6,224                                                                  | 2,081                                                                    | 101                                       | 155                                               |
| 04 December 2023       | 08 December 2023  | 5,925                                                                  | 2,964                                                                    | 145                                       | 268                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 05 June 2023           | 09 June 2023      | 3,411                                                  | 0                                         | 3,148                                             | 0                                                      |
| 12 June 2023           | 16 June 2023      | 3,076                                                  | 0                                         | 4,242                                             | 0                                                      |
| 19 June 2023           | 23 June 2023      | 2,606                                                  | 0                                         | 2,380                                             | 0                                                      |
| 26 June 2023           | 30 June 2023      | 2,218                                                  | 0                                         | 2,819                                             | 0                                                      |
| 03 July 2023           | 07 July 2023      | 2,236                                                  | 0                                         | 3,284                                             | 0                                                      |
| 10 July 2023           | 14 July 2023      | 4,375                                                  | 0                                         | 2,828                                             | 0                                                      |
| 17 July 2023           | 21 July 2023      | 2,074                                                  | 0                                         | 2,199                                             | 0                                                      |
| 24 July 2023           | 28 July 2023      | 2,472                                                  | 0                                         | 3,104                                             | 0                                                      |
| 31 July 2023           | 04 August 2023    | 2,920                                                  | 0                                         | 2,908                                             | 0                                                      |
| 07 August 2023         | 11 August 2023    | 2,561                                                  | 0                                         | 4,695                                             | 0                                                      |
| 14 August 2023         | 18 August 2023    | 2,613                                                  | 0                                         | 4,322                                             | 0                                                      |
| 21 August 2023         | 25 August 2023    | 4,794                                                  | 0                                         | 3,028                                             | 0                                                      |
| 28 August 2023         | 01 September 2023 | 2,461                                                  | 0                                         | 2,930                                             | 0                                                      |
| 04 September 2023      | 08 September 2023 | 2,169                                                  | 0                                         | 4,767                                             | 0                                                      |
| 11 September 2023      | 15 September 2023 | 2,146                                                  | 0                                         | 7,019                                             | 0                                                      |
| 18 September 2023      | 22 September 2023 | 4,025                                                  | 0                                         | 6,262                                             | 0                                                      |
| 25 September 2023      | 29 September 2023 | 2,710                                                  | 0                                         | 1,873                                             | 0                                                      |
| 03 October 2023        | 06 October 2023   | 2,564                                                  | 0                                         | 145                                               | 0                                                      |
| 09 October 2023        | 13 October 2023   | 2,655                                                  | 0                                         | 3,048                                             | 0                                                      |
| 16 October 2023        | 20 October 2023   | 4,026                                                  | 0                                         | 3,758                                             | 0                                                      |
| 23 October 2023        | 27 October 2023   | 2,450                                                  | 0                                         | 3,479                                             | 2                                                      |
| 30 October 2023        | 03 November 2023  | 2,954                                                  | 0                                         | 3,901                                             | 0                                                      |
| 06 November 2023       | 10 November 2023  | 3,427                                                  | 0                                         | 3,296                                             | 0                                                      |
| 13 November 2023       | 17 November 2023  | 3,259                                                  | 0                                         | 2,315                                             | 0                                                      |
| 20 November 2023       | 24 November 2023  | 2,252                                                  | 0                                         | 2,843                                             | 0                                                      |
| 27 November 2023       | 01 December 2023  | 2,929                                                  | 0                                         | 4,106                                             | 0                                                      |
| 04 December 2023       | 08 December 2023  | 4,046                                                  | 0                                         | 3,286                                             | 0                                                      |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 05 June 2023           | 09 June 2023      | 225                                       | 715                                               | 40                                                     | 0                                         |
| 12 June 2023           | 16 June 2023      | 142                                       | 540                                               | 36                                                     | 0                                         |
| 19 June 2023           | 23 June 2023      | 216                                       | 507                                               | 40                                                     | 0                                         |
| 26 June 2023           | 30 June 2023      | 191                                       | 474                                               | 31                                                     | 0                                         |
| 03 July 2023           | 07 July 2023      | 180                                       | 510                                               | 45                                                     | 0                                         |
| 10 July 2023           | 14 July 2023      | 177                                       | 406                                               | 46                                                     | 0                                         |
| 17 July 2023           | 21 July 2023      | 144                                       | 317                                               | 35                                                     | 0                                         |
| 24 July 2023           | 28 July 2023      | 186                                       | 408                                               | 38                                                     | 0                                         |
| 31 July 2023           | 04 August 2023    | 241                                       | 279                                               | 45                                                     | 0                                         |
| 07 August 2023         | 11 August 2023    | 177                                       | 638                                               | 23                                                     | 0                                         |
| 14 August 2023         | 18 August 2023    | 143                                       | 241                                               | 56                                                     | 0                                         |
| 21 August 2023         | 25 August 2023    | 173                                       | 407                                               | 39                                                     | 0                                         |
| 28 August 2023         | 01 September 2023 | 226                                       | 350                                               | 37                                                     | 0                                         |
| 04 September 2023      | 08 September 2023 | 174                                       | 703                                               | 45                                                     | 0                                         |
| 11 September 2023      | 15 September 2023 | 150                                       | 662                                               | 79                                                     | 0                                         |
| 18 September 2023      | 22 September 2023 | 195                                       | 606                                               | 35                                                     | 0                                         |
| 25 September 2023      | 29 September 2023 | 128                                       | 459                                               | 49                                                     | 0                                         |
| 03 October 2023        | 06 October 2023   | 147                                       | 434                                               | 50                                                     | 0                                         |
| 09 October 2023        | 13 October 2023   | 145                                       | 449                                               | 41                                                     | 0                                         |
| 16 October 2023        | 20 October 2023   | 163                                       | 443                                               | 35                                                     | 0                                         |
| 23 October 2023        | 27 October 2023   | 144                                       | 463                                               | 36                                                     | 0                                         |
| 30 October 2023        | 03 November 2023  | 182                                       | 338                                               | 39                                                     | 0                                         |
| 06 November 2023       | 10 November 2023  | 179                                       | 789                                               | 32                                                     | 0                                         |
| 13 November 2023       | 17 November 2023  | 193                                       | 336                                               | 60                                                     | 0                                         |
| 20 November 2023       | 24 November 2023  | 107                                       | 245                                               | 44                                                     | 0                                         |
| 27 November 2023       | 01 December 2023  | 74                                        | 439                                               | 37                                                     | 0                                         |
| 04 December 2023       | 08 December 2023  | 145                                       | 753                                               | 51                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 05 June 2023           | 09 June 2023      | 30                                                | 157                                                    | 0                                         | 54                                                |
| 12 June 2023           | 16 June 2023      | 27                                                | 17                                                     | 0                                         | 48                                                |
| 19 June 2023           | 23 June 2023      | 19                                                | 39                                                     | 1                                         | 149                                               |
| 26 June 2023           | 30 June 2023      | 21                                                | 30                                                     | 0                                         | 57                                                |
| 03 July 2023           | 07 July 2023      | 27                                                | 13                                                     | 0                                         | 66                                                |
| 10 July 2023           | 14 July 2023      | 27                                                | 32                                                     | 0                                         | 31                                                |
| 17 July 2023           | 21 July 2023      | 27                                                | 45                                                     | 0                                         | 29                                                |
| 24 July 2023           | 28 July 2023      | 27                                                | 21                                                     | 0                                         | 53                                                |
| 31 July 2023           | 04 August 2023    | 33                                                | 17                                                     | 0                                         | 51                                                |
| 07 August 2023         | 11 August 2023    | 23                                                | 22                                                     | 2                                         | 63                                                |
| 14 August 2023         | 18 August 2023    | 34                                                | 23                                                     | 568                                       | 182                                               |
| 21 August 2023         | 25 August 2023    | 36                                                | 29                                                     | 0                                         | 98                                                |
| 28 August 2023         | 01 September 2023 | 34                                                | 21                                                     | 0                                         | 71                                                |
| 04 September 2023      | 08 September 2023 | 25                                                | 26                                                     | 0                                         | 56                                                |
| 11 September 2023      | 15 September 2023 | 23                                                | 82                                                     | 0                                         | 88                                                |
| 18 September 2023      | 22 September 2023 | 27                                                | 190                                                    | 0                                         | 67                                                |
| 25 September 2023      | 29 September 2023 | 19                                                | 24                                                     | 0                                         | 53                                                |
| 03 October 2023        | 06 October 2023   | 19                                                | 38                                                     | 0                                         | 60                                                |
| 09 October 2023        | 13 October 2023   | 38                                                | 35                                                     | 0                                         | 48                                                |
| 16 October 2023        | 20 October 2023   | 33                                                | 39                                                     | 0                                         | 61                                                |
| 23 October 2023        | 27 October 2023   | 34                                                | 30                                                     | 0                                         | 60                                                |
| 30 October 2023        | 03 November 2023  | 37                                                | 60                                                     | 1                                         | 58                                                |
| 06 November 2023       | 10 November 2023  | 30                                                | 73                                                     | 0                                         | 78                                                |
| 13 November 2023       | 17 November 2023  | 24                                                | 21                                                     | 0                                         | 89                                                |
| 20 November 2023       | 24 November 2023  | 21                                                | 39                                                     | 0                                         | 82                                                |
| 27 November 2023       | 01 December 2023  | 31                                                | 33                                                     | 0                                         | 92                                                |
| 04 December 2023       | 08 December 2023  | 50                                                | 75                                                     | 0                                         | 90                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 05 June 2023           | 09 June 2023      | 1,037                                                  | 222                                       | 2,815                                             | 0                                                      |
| 12 June 2023           | 16 June 2023      | 917                                                    | 109                                       | 2,898                                             | 0                                                      |
| 19 June 2023           | 23 June 2023      | 774                                                    | 131                                       | 2,439                                             | 0                                                      |
| 26 June 2023           | 30 June 2023      | 1,004                                                  | 80                                        | 1,741                                             | 0                                                      |
| 03 July 2023           | 07 July 2023      | 767                                                    | 88                                        | 1,844                                             | 0                                                      |
| 10 July 2023           | 14 July 2023      | 1,133                                                  | 110                                       | 2,899                                             | 0                                                      |
| 17 July 2023           | 21 July 2023      | 799                                                    | 214                                       | 2,268                                             | 0                                                      |
| 24 July 2023           | 28 July 2023      | 1,129                                                  | 162                                       | 1,877                                             | 0                                                      |
| 31 July 2023           | 04 August 2023    | 1,133                                                  | 126                                       | 2,781                                             | 4                                                      |
| 07 August 2023         | 11 August 2023    | 815                                                    | 141                                       | 2,595                                             | 2                                                      |
| 14 August 2023         | 18 August 2023    | 778                                                    | 58                                        | 2,382                                             | 0                                                      |
| 21 August 2023         | 25 August 2023    | 546                                                    | 305                                       | 4,724                                             | 0                                                      |
| 28 August 2023         | 01 September 2023 | 680                                                    | 232                                       | 3,231                                             | 4                                                      |
| 04 September 2023      | 08 September 2023 | 810                                                    | 256                                       | 2,917                                             | 0                                                      |
| 11 September 2023      | 15 September 2023 | 1,368                                                  | 96                                        | 3,108                                             | 0                                                      |
| 18 September 2023      | 22 September 2023 | 647                                                    | 112                                       | 2,537                                             | 0                                                      |
| 25 September 2023      | 29 September 2023 | 941                                                    | 68                                        | 2,673                                             | 2                                                      |
| 03 October 2023        | 06 October 2023   | 1,273                                                  | 50                                        | 2,298                                             | 0                                                      |
| 09 October 2023        | 13 October 2023   | 643                                                    | 40                                        | 2,000                                             | 0                                                      |
| 16 October 2023        | 20 October 2023   | 942                                                    | 60                                        | 5,168                                             | 0                                                      |
| 23 October 2023        | 27 October 2023   | 1,184                                                  | 470                                       | 3,983                                             | 0                                                      |
| 30 October 2023        | 03 November 2023  | 1,203                                                  | 195                                       | 3,047                                             | 0                                                      |
| 06 November 2023       | 10 November 2023  | 883                                                    | 132                                       | 2,729                                             | 2                                                      |
| 13 November 2023       | 17 November 2023  | 1,089                                                  | 70                                        | 2,737                                             | 0                                                      |
| 20 November 2023       | 24 November 2023  | 1,069                                                  | 103                                       | 3,313                                             | 0                                                      |
| 27 November 2023       | 01 December 2023  | 1,076                                                  | 79                                        | 3,174                                             | 0                                                      |
| 04 December 2023       | 08 December 2023  | 1,127                                                  | 63                                        | 3,008                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 05 June 2023           | 09 June 2023      | 776                                          | 6,924                                                   | 2,812                                                     | 434                                              |
| 12 June 2023           | 16 June 2023      | 482                                          | 11,717                                                  | 10,795                                                    | 121                                              |
| 19 June 2023           | 23 June 2023      | 737                                          | 5,367                                                   | 2,362                                                     | 165                                              |
| 26 June 2023           | 30 June 2023      | 626                                          | 4,780                                                   | 2,028                                                     | 182                                              |
| 03 July 2023           | 07 July 2023      | 612                                          | 5,005                                                   | 2,295                                                     | 110                                              |
| 10 July 2023           | 14 July 2023      | 527                                          | 6,500                                                   | 2,907                                                     | 108                                              |
| 17 July 2023           | 21 July 2023      | 555                                          | 10,719                                                  | 3,216                                                     | 99                                               |
| 24 July 2023           | 28 July 2023      | 576                                          | 8,852                                                   | 2,915                                                     | 122                                              |
| 31 July 2023           | 04 August 2023    | 777                                          | 6,154                                                   | 3,454                                                     | 161                                              |
| 07 August 2023         | 11 August 2023    | 603                                          | 6,403                                                   | 3,073                                                     | 142                                              |
| 14 August 2023         | 18 August 2023    | 466                                          | 5,591                                                   | 1,936                                                     | 169                                              |
| 21 August 2023         | 25 August 2023    | 608                                          | 6,930                                                   | 3,420                                                     | 124                                              |
| 28 August 2023         | 01 September 2023 | 633                                          | 5,503                                                   | 2,673                                                     | 150                                              |
| 04 September 2023      | 08 September 2023 | 565                                          | 6,130                                                   | 3,049                                                     | 167                                              |
| 11 September 2023      | 15 September 2023 | 554                                          | 9,645                                                   | 4,720                                                     | 104                                              |
| 18 September 2023      | 22 September 2023 | 832                                          | 10,393                                                  | 2,207                                                     | 189                                              |
| 25 September 2023      | 29 September 2023 | 430                                          | 5,074                                                   | 2,239                                                     | 97                                               |
| 03 October 2023        | 06 October 2023   | 577                                          | 6,865                                                   | 2,934                                                     | 133                                              |
| 09 October 2023        | 13 October 2023   | 533                                          | 6,617                                                   | 2,318                                                     | 132                                              |
| 16 October 2023        | 20 October 2023   | 783                                          | 6,846                                                   | 2,531                                                     | 147                                              |
| 23 October 2023        | 27 October 2023   | 504                                          | 5,996                                                   | 2,261                                                     | 351                                              |
| 30 October 2023        | 03 November 2023  | 553                                          | 5,875                                                   | 2,475                                                     | 178                                              |
| 06 November 2023       | 10 November 2023  | 609                                          | 7,412                                                   | 3,019                                                     | 139                                              |
| 13 November 2023       | 17 November 2023  | 995                                          | 8,206                                                   | 2,593                                                     | 223                                              |
| 20 November 2023       | 24 November 2023  | 625                                          | 7,912                                                   | 2,839                                                     | 137                                              |
| 27 November 2023       | 01 December 2023  | 624                                          | 9,418                                                   | 2,703                                                     | 140                                              |
| 04 December 2023       | 08 December 2023  | 626                                          | 8,518                                                   | 3,594                                                     | 136                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 05 June 2023           | 09 June 2023      | 2,160                                                       | 1,068                                                         | 181                                               | 1,505                                                        |
| 12 June 2023           | 16 June 2023      | 5,846                                                       | 5,679                                                         | 102                                               | 1,718                                                        |
| 19 June 2023           | 23 June 2023      | 1,681                                                       | 1,270                                                         | 133                                               | 1,624                                                        |
| 26 June 2023           | 30 June 2023      | 1,911                                                       | 956                                                           | 83                                                | 1,667                                                        |
| 03 July 2023           | 07 July 2023      | 1,517                                                       | 609                                                           | 99                                                | 1,680                                                        |
| 10 July 2023           | 14 July 2023      | 1,601                                                       | 860                                                           | 101                                               | 1,916                                                        |
| 17 July 2023           | 21 July 2023      | 2,179                                                       | 722                                                           | 112                                               | 2,165                                                        |
| 24 July 2023           | 28 July 2023      | 2,131                                                       | 741                                                           | 110                                               | 2,088                                                        |
| 31 July 2023           | 04 August 2023    | 1,706                                                       | 777                                                           | 150                                               | 1,724                                                        |
| 07 August 2023         | 11 August 2023    | 2,129                                                       | 646                                                           | 116                                               | 2,408                                                        |
| 14 August 2023         | 18 August 2023    | 1,715                                                       | 546                                                           | 134                                               | 2,151                                                        |
| 21 August 2023         | 25 August 2023    | 2,222                                                       | 840                                                           | 161                                               | 2,800                                                        |
| 28 August 2023         | 01 September 2023 | 1,826                                                       | 506                                                           | 183                                               | 1,879                                                        |
| 04 September 2023      | 08 September 2023 | 1,664                                                       | 468                                                           | 150                                               | 2,145                                                        |
| 11 September 2023      | 15 September 2023 | 3,194                                                       | 844                                                           | 72                                                | 2,684                                                        |
| 18 September 2023      | 22 September 2023 | 3,750                                                       | 759                                                           | 153                                               | 3,267                                                        |
| 25 September 2023      | 29 September 2023 | 2,044                                                       | 470                                                           | 55                                                | 1,487                                                        |
| 03 October 2023        | 06 October 2023   | 1,580                                                       | 430                                                           | 85                                                | 1,104                                                        |
| 09 October 2023        | 13 October 2023   | 1,683                                                       | 445                                                           | 64                                                | 1,684                                                        |
| 16 October 2023        | 20 October 2023   | 2,613                                                       | 785                                                           | 98                                                | 2,466                                                        |
| 23 October 2023        | 27 October 2023   | 2,317                                                       | 580                                                           | 161                                               | 2,204                                                        |
| 30 October 2023        | 03 November 2023  | 2,213                                                       | 695                                                           | 110                                               | 2,108                                                        |
| 06 November 2023       | 10 November 2023  | 2,001                                                       | 672                                                           | 95                                                | 1,973                                                        |
| 13 November 2023       | 17 November 2023  | 1,804                                                       | 842                                                           | 123                                               | 1,809                                                        |
| 20 November 2023       | 24 November 2023  | 2,293                                                       | 738                                                           | 105                                               | 1,978                                                        |
| 27 November 2023       | 01 December 2023  | 2,626                                                       | 714                                                           | 109                                               | 2,498                                                        |
| 04 December 2023       | 08 December 2023  | 1,894                                                       | 1,329                                                         | 91                                                | 2,158                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 05 June 2023           | 09 June 2023      | 851                                                            | 279                                               | 3,542                                                        | 2,020                                                          |
| 12 June 2023           | 16 June 2023      | 1,683                                                          | 209                                               | 3,492                                                        | 2,962                                                          |
| 19 June 2023           | 23 June 2023      | 610                                                            | 298                                               | 2,546                                                        | 1,397                                                          |
| 26 June 2023           | 30 June 2023      | 496                                                            | 238                                               | 2,167                                                        | 1,336                                                          |
| 03 July 2023           | 07 July 2023      | 563                                                            | 214                                               | 2,518                                                        | 1,494                                                          |
| 10 July 2023           | 14 July 2023      | 898                                                            | 211                                               | 3,370                                                        | 2,364                                                          |
| 17 July 2023           | 21 July 2023      | 613                                                            | 286                                               | 4,683                                                        | 1,829                                                          |
| 24 July 2023           | 28 July 2023      | 659                                                            | 306                                               | 3,635                                                        | 2,118                                                          |
| 31 July 2023           | 04 August 2023    | 589                                                            | 264                                               | 2,983                                                        | 2,023                                                          |
| 07 August 2023         | 11 August 2023    | 615                                                            | 233                                               | 4,223                                                        | 1,755                                                          |
| 14 August 2023         | 18 August 2023    | 667                                                            | 353                                               | 3,091                                                        | 1,362                                                          |
| 21 August 2023         | 25 August 2023    | 797                                                            | 308                                               | 4,555                                                        | 2,675                                                          |
| 28 August 2023         | 01 September 2023 | 603                                                            | 284                                               | 2,967                                                        | 1,505                                                          |
| 04 September 2023      | 08 September 2023 | 448                                                            | 257                                               | 4,087                                                        | 1,479                                                          |
| 11 September 2023      | 15 September 2023 | 723                                                            | 208                                               | 6,163                                                        | 2,277                                                          |
| 18 September 2023      | 22 September 2023 | 772                                                            | 294                                               | 5,548                                                        | 1,733                                                          |
| 25 September 2023      | 29 September 2023 | 523                                                            | 156                                               | 2,430                                                        | 1,543                                                          |
| 03 October 2023        | 06 October 2023   | 651                                                            | 177                                               | 2,781                                                        | 1,648                                                          |
| 09 October 2023        | 13 October 2023   | 608                                                            | 185                                               | 3,349                                                        | 1,539                                                          |
| 16 October 2023        | 20 October 2023   | 898                                                            | 252                                               | 5,129                                                        | 1,655                                                          |
| 23 October 2023        | 27 October 2023   | 613                                                            | 270                                               | 3,526                                                        | 1,297                                                          |
| 30 October 2023        | 03 November 2023  | 612                                                            | 235                                               | 3,449                                                        | 1,652                                                          |
| 06 November 2023       | 10 November 2023  | 737                                                            | 238                                               | 4,066                                                        | 2,329                                                          |
| 13 November 2023       | 17 November 2023  | 847                                                            | 295                                               | 3,971                                                        | 1,911                                                          |
| 20 November 2023       | 24 November 2023  | 607                                                            | 216                                               | 4,054                                                        | 1,966                                                          |
| 27 November 2023       | 01 December 2023  | 790                                                            | 159                                               | 4,389                                                        | 1,738                                                          |
| 04 December 2023       | 08 December 2023  | 775                                                            | 185                                               | 4,651                                                        | 2,405                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 05 June 2023           | 09 June 2023      | 277                                                | 4,523                                                         | 2,108                                                           | 138                                                    |
| 12 June 2023           | 16 June 2023      | 196                                                | 6,107                                                         | 3,104                                                           | 93                                                     |
| 19 June 2023           | 23 June 2023      | 319                                                | 4,181                                                         | 1,502                                                           | 122                                                    |
| 26 June 2023           | 30 June 2023      | 257                                                | 3,432                                                         | 1,489                                                           | 120                                                    |
| 03 July 2023           | 07 July 2023      | 271                                                | 4,083                                                         | 1,650                                                           | 113                                                    |
| 10 July 2023           | 14 July 2023      | 206                                                | 4,417                                                         | 2,708                                                           | 94                                                     |
| 17 July 2023           | 21 July 2023      | 215                                                | 5,397                                                         | 1,952                                                           | 97                                                     |
| 24 July 2023           | 28 July 2023      | 224                                                | 4,944                                                         | 1,852                                                           | 103                                                    |
| 31 July 2023           | 04 August 2023    | 291                                                | 4,371                                                         | 2,450                                                           | 128                                                    |
| 07 August 2023         | 11 August 2023    | 268                                                | 4,259                                                         | 2,052                                                           | 98                                                     |
| 14 August 2023         | 18 August 2023    | 328                                                | 4,752                                                         | 1,676                                                           | 159                                                    |
| 21 August 2023         | 25 August 2023    | 305                                                | 4,922                                                         | 2,871                                                           | 116                                                    |
| 28 August 2023         | 01 September 2023 | 255                                                | 4,204                                                         | 2,010                                                           | 126                                                    |
| 04 September 2023      | 08 September 2023 | 231                                                | 5,339                                                         | 2,316                                                           | 98                                                     |
| 11 September 2023      | 15 September 2023 | 221                                                | 6,742                                                         | 2,803                                                           | 96                                                     |
| 18 September 2023      | 22 September 2023 | 283                                                | 5,794                                                         | 2,068                                                           | 120                                                    |
| 25 September 2023      | 29 September 2023 | 172                                                | 3,250                                                         | 2,092                                                           | 79                                                     |
| 03 October 2023        | 06 October 2023   | 204                                                | 3,027                                                         | 2,468                                                           | 96                                                     |
| 09 October 2023        | 13 October 2023   | 185                                                | 4,289                                                         | 1,817                                                           | 91                                                     |
| 16 October 2023        | 20 October 2023   | 311                                                | 4,737                                                         | 2,407                                                           | 113                                                    |
| 23 October 2023        | 27 October 2023   | 213                                                | 4,578                                                         | 2,057                                                           | 78                                                     |
| 30 October 2023        | 03 November 2023  | 202                                                | 4,086                                                         | 2,411                                                           | 100                                                    |
| 06 November 2023       | 10 November 2023  | 224                                                | 4,598                                                         | 2,326                                                           | 109                                                    |
| 13 November 2023       | 17 November 2023  | 340                                                | 4,550                                                         | 1,936                                                           | 140                                                    |
| 20 November 2023       | 24 November 2023  | 225                                                | 4,349                                                         | 1,800                                                           | 101                                                    |
| 27 November 2023       | 01 December 2023  | 197                                                | 5,815                                                         | 2,073                                                           | 94                                                     |
| 04 December 2023       | 08 December 2023  | 213                                                | 5,252                                                         | 2,581                                                           | 107                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 05 June 2023           | 09 June 2023      | 1,439                                                          | 860                                                              | 73                                                     | 243                                                            |
| 12 June 2023           | 16 June 2023      | 1,801                                                          | 955                                                              | 49                                                     | 281                                                            |
| 19 June 2023           | 23 June 2023      | 969                                                            | 680                                                              | 72                                                     | 242                                                            |
| 26 June 2023           | 30 June 2023      | 699                                                            | 607                                                              | 61                                                     | 211                                                            |
| 03 July 2023           | 07 July 2023      | 780                                                            | 637                                                              | 60                                                     | 315                                                            |
| 10 July 2023           | 14 July 2023      | 1,081                                                          | 934                                                              | 61                                                     | 179                                                            |
| 17 July 2023           | 21 July 2023      | 1,307                                                          | 664                                                              | 46                                                     | 249                                                            |
| 24 July 2023           | 28 July 2023      | 967                                                            | 806                                                              | 58                                                     | 284                                                            |
| 31 July 2023           | 04 August 2023    | 1,032                                                          | 1,142                                                            | 78                                                     | 188                                                            |
| 07 August 2023         | 11 August 2023    | 1,026                                                          | 951                                                              | 60                                                     | 215                                                            |
| 14 August 2023         | 18 August 2023    | 748                                                            | 717                                                              | 82                                                     | 144                                                            |
| 21 August 2023         | 25 August 2023    | 1,148                                                          | 836                                                              | 54                                                     | 244                                                            |
| 28 August 2023         | 01 September 2023 | 887                                                            | 688                                                              | 66                                                     | 187                                                            |
| 04 September 2023      | 08 September 2023 | 969                                                            | 892                                                              | 60                                                     | 160                                                            |
| 11 September 2023      | 15 September 2023 | 1,425                                                          | 1,084                                                            | 51                                                     | 168                                                            |
| 18 September 2023      | 22 September 2023 | 1,222                                                          | 929                                                              | 70                                                     | 250                                                            |
| 25 September 2023      | 29 September 2023 | 713                                                            | 862                                                              | 37                                                     | 125                                                            |
| 03 October 2023        | 06 October 2023   | 986                                                            | 1,047                                                            | 60                                                     | 183                                                            |
| 09 October 2023        | 13 October 2023   | 806                                                            | 793                                                              | 53                                                     | 130                                                            |
| 16 October 2023        | 20 October 2023   | 857                                                            | 922                                                              | 73                                                     | 225                                                            |
| 23 October 2023        | 27 October 2023   | 892                                                            | 841                                                              | 47                                                     | 197                                                            |
| 30 October 2023        | 03 November 2023  | 1,089                                                          | 889                                                              | 59                                                     | 97                                                             |
| 06 November 2023       | 10 November 2023  | 1,203                                                          | 870                                                              | 63                                                     | 160                                                            |
| 13 November 2023       | 17 November 2023  | 1,176                                                          | 858                                                              | 81                                                     | 122                                                            |
| 20 November 2023       | 24 November 2023  | 1,402                                                          | 595                                                              | 57                                                     | 91                                                             |
| 27 November 2023       | 01 December 2023  | 1,408                                                          | 990                                                              | 39                                                     | 109                                                            |
| 04 December 2023       | 08 December 2023  | 1,315                                                          | 1,115                                                            | 61                                                     | 99                                                             |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 05 June 2023           | 09 June 2023      | 87                                                               | 207                                              | 560                                                         | 462                                                           |
| 12 June 2023           | 16 June 2023      | 159                                                              | 135                                              | 488                                                         | 300                                                           |
| 19 June 2023           | 23 June 2023      | 123                                                              | 194                                              | 399                                                         | 240                                                           |
| 26 June 2023           | 30 June 2023      | 121                                                              | 164                                              | 378                                                         | 306                                                           |
| 03 July 2023           | 07 July 2023      | 77                                                               | 163                                              | 434                                                         | 327                                                           |
| 10 July 2023           | 14 July 2023      | 182                                                              | 159                                              | 418                                                         | 549                                                           |
| 17 July 2023           | 21 July 2023      | 82                                                               | 143                                              | 456                                                         | 308                                                           |
| 24 July 2023           | 28 July 2023      | 102                                                              | 168                                              | 538                                                         | 298                                                           |
| 31 July 2023           | 04 August 2023    | 139                                                              | 213                                              | 422                                                         | 454                                                           |
| 07 August 2023         | 11 August 2023    | 137                                                              | 162                                              | 428                                                         | 341                                                           |
| 14 August 2023         | 18 August 2023    | 112                                                              | 154                                              | 365                                                         | 325                                                           |
| 21 August 2023         | 25 August 2023    | 181                                                              | 151                                              | 502                                                         | 628                                                           |
| 28 August 2023         | 01 September 2023 | 154                                                              | 187                                              | 417                                                         | 411                                                           |
| 04 September 2023      | 08 September 2023 | 52                                                               | 150                                              | 435                                                         | 446                                                           |
| 11 September 2023      | 15 September 2023 | 187                                                              | 138                                              | 396                                                         | 479                                                           |
| 18 September 2023      | 22 September 2023 | 223                                                              | 186                                              | 604                                                         | 621                                                           |
| 25 September 2023      | 29 September 2023 | 104                                                              | 125                                              | 388                                                         | 371                                                           |
| 03 October 2023        | 06 October 2023   | 149                                                              | 162                                              | 412                                                         | 465                                                           |
| 09 October 2023        | 13 October 2023   | 75                                                               | 133                                              | 430                                                         | 415                                                           |
| 16 October 2023        | 20 October 2023   | 220                                                              | 178                                              | 503                                                         | 686                                                           |
| 23 October 2023        | 27 October 2023   | 135                                                              | 128                                              | 454                                                         | 441                                                           |
| 30 October 2023        | 03 November 2023  | 93                                                               | 160                                              | 447                                                         | 380                                                           |
| 06 November 2023       | 10 November 2023  | 114                                                              | 179                                              | 569                                                         | 388                                                           |
| 13 November 2023       | 17 November 2023  | 186                                                              | 213                                              | 552                                                         | 443                                                           |
| 20 November 2023       | 24 November 2023  | 162                                                              | 148                                              | 418                                                         | 377                                                           |
| 27 November 2023       | 01 December 2023  | 124                                                              | 141                                              | 570                                                         | 351                                                           |
| 04 December 2023       | 08 December 2023  | 167                                                              | 186                                              | 603                                                         | 521                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$mn)            |                                             |                                                        |                                                          |
|------------------------|------------------|----------------------------------------|---------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|
| For The Period         |                  | Asset Class Total                      | By Product                                  |                                                        |                                                          |
| From                   | To               | New Trade Turnover<br>(US\$mn) / Total | New Trade Turnover<br>(US\$mn) / Basis Swap | New Trade Turnover<br>(US\$mn) / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Overnight<br>Index Swap |
| 11 December 2023       | 15 December 2023 | 2,071,349.17                           | 340,525.06                                  | 957,367.05                                             | 773,457.06                                               |
| 18 December 2023       | 22 December 2023 | 1,896,990.87                           | 364,669.09                                  | 982,048.67                                             | 550,273.11                                               |
| 27 December 2023       | 29 December 2023 | 1,129,498.57                           | 229,662.36                                  | 680,510.76                                             | 219,325.45                                               |
| 02 January 2024        | 05 January 2024  | 1,231,304.11                           | 232,223.24                                  | 633,484.60                                             | 365,596.27                                               |
| 08 January 2024        | 12 January 2024  | 1,923,036.04                           | 257,386.65                                  | 978,364.64                                             | 687,284.75                                               |
| 15 January 2024        | 19 January 2024  | 1,681,263.04                           | 218,689.66                                  | 751,068.99                                             | 711,504.39                                               |
| 22 January 2024        | 26 January 2024  | 1,613,930.57                           | 180,907.17                                  | 730,332.96                                             | 702,690.44                                               |
| 29 January 2024        | 02 February 2024 | 1,693,137.91                           | 181,827.82                                  | 764,269.39                                             | 747,040.70                                               |
| 05 February 2024       | 09 February 2024 | 1,548,424.28                           | 274,139.38                                  | 557,843.27                                             | 716,441.63                                               |
| 14 February 2024       | 16 February 2024 | 1,223,037.58                           | 247,567.11                                  | 445,352.78                                             | 530,117.69                                               |
| 19 February 2024       | 23 February 2024 | 1,750,915.63                           | 254,923.69                                  | 740,544.52                                             | 755,447.42                                               |
| 26 February 2024       | 01 March 2024    | 1,536,399.32                           | 217,050.96                                  | 755,548.11                                             | 563,800.25                                               |
| 04 March 2024          | 08 March 2024    | 2,024,977.46                           | 235,318.41                                  | 1,046,872.31                                           | 742,786.75                                               |
| 11 March 2024          | 15 March 2024    | 1,779,055.29                           | 235,604.33                                  | 938,048.26                                             | 605,402.70                                               |
| 18 March 2024          | 22 March 2024    | 1,857,089.47                           | 249,399.92                                  | 917,598.52                                             | 690,091.03                                               |
| 25 March 2024          | 28 March 2024    | 1,423,741.56                           | 197,886.83                                  | 547,400.66                                             | 678,454.06                                               |
| 02 April 2024          | 05 April 2024    | 1,424,799.01                           | 371,265.50                                  | 507,458.04                                             | 546,075.47                                               |
| 08 April 2024          | 12 April 2024    | 1,585,400.46                           | 149,912.95                                  | 637,211.08                                             | 798,276.43                                               |
| 15 April 2024          | 19 April 2024    | 1,646,499.22                           | 176,690.37                                  | 614,627.70                                             | 855,181.15                                               |
| 22 April 2024          | 26 April 2024    | 1,995,866.63                           | 176,619.71                                  | 738,913.64                                             | 1,080,333.27                                             |
| 29 April 2024          | 03 May 2024      | 1,710,897.38                           | 171,053.44                                  | 614,679.14                                             | 925,164.79                                               |
| 06 May 2024            | 10 May 2024      | 1,684,278.47                           | 195,869.93                                  | 736,514.38                                             | 751,894.17                                               |
| 13 May 2024            | 17 May 2024      | 1,842,051.77                           | 215,352.25                                  | 744,929.81                                             | 881,769.72                                               |
| 20 May 2024            | 24 May 2024      | 1,886,664.50                           | 281,937.25                                  | 784,515.66                                             | 820,211.59                                               |
| 27 May 2024            | 31 May 2024      | 1,891,335.89                           | 235,187.92                                  | 776,570.82                                             | 879,577.14                                               |
| 03 June 2024           | 07 June 2024     | 2,166,880.76                           | 259,763.33                                  | 931,560.19                                             | 975,557.24                                               |
| 11 June 2024           | 14 June 2024     | 2,014,318.17                           | 218,812.88                                  | 909,569.81                                             | 885,935.48                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 11 December 2023       | 15 December 2023 | 8,784.56                                                          | 452,443.69                                                                | 454,362.72                                                                     | 331,740.50                                                            |
| 18 December 2023       | 22 December 2023 | 20,636.01                                                         | 280,027.98                                                                | 288,395.09                                                                     | 344,033.08                                                            |
| 27 December 2023       | 29 December 2023 | 30,543.22                                                         | 355,485.63                                                                | 102,171.99                                                                     | 199,119.13                                                            |
| 02 January 2024        | 05 January 2024  | 12,493.66                                                         | 310,771.11                                                                | 223,374.26                                                                     | 219,729.58                                                            |
| 08 January 2024        | 12 January 2024  | 18,594.72                                                         | 606,088.26                                                                | 449,840.94                                                                     | 238,791.93                                                            |
| 15 January 2024        | 19 January 2024  | 16,735.30                                                         | 406,677.86                                                                | 471,978.86                                                                     | 201,954.36                                                            |
| 22 January 2024        | 26 January 2024  | 25,070.48                                                         | 391,672.32                                                                | 447,682.26                                                                     | 155,836.69                                                            |
| 29 January 2024        | 02 February 2024 | 6,068.85                                                          | 346,826.53                                                                | 465,607.51                                                                     | 175,758.97                                                            |
| 05 February 2024       | 09 February 2024 | 66,597.53                                                         | 284,328.27                                                                | 451,117.20                                                                     | 207,541.85                                                            |
| 14 February 2024       | 16 February 2024 | 13,997.51                                                         | 149,608.74                                                                | 292,969.75                                                                     | 233,569.59                                                            |
| 19 February 2024       | 23 February 2024 | 63,212.99                                                         | 376,685.21                                                                | 548,572.88                                                                     | 191,710.70                                                            |
| 26 February 2024       | 01 March 2024    | 9,728.80                                                          | 402,084.96                                                                | 346,297.39                                                                     | 207,322.16                                                            |
| 04 March 2024          | 08 March 2024    | 23,474.71                                                         | 526,247.73                                                                | 418,608.54                                                                     | 211,843.70                                                            |
| 11 March 2024          | 15 March 2024    | 6,705.47                                                          | 496,577.28                                                                | 382,950.87                                                                     | 228,898.86                                                            |
| 18 March 2024          | 22 March 2024    | 28,574.29                                                         | 472,136.01                                                                | 465,258.17                                                                     | 220,825.62                                                            |
| 25 March 2024          | 28 March 2024    | 17,325.54                                                         | 277,874.94                                                                | 352,043.50                                                                     | 180,561.29                                                            |
| 02 April 2024          | 05 April 2024    | 17,555.35                                                         | 195,464.84                                                                | 261,797.65                                                                     | 353,710.14                                                            |
| 08 April 2024          | 12 April 2024    | 7,732.67                                                          | 370,019.95                                                                | 537,603.64                                                                     | 142,180.28                                                            |
| 15 April 2024          | 19 April 2024    | 34,484.67                                                         | 355,541.95                                                                | 577,968.63                                                                     | 142,205.70                                                            |
| 22 April 2024          | 26 April 2024    | 44,273.79                                                         | 451,611.75                                                                | 776,526.09                                                                     | 132,345.93                                                            |
| 29 April 2024          | 03 May 2024      | 24,643.99                                                         | 310,336.60                                                                | 574,315.24                                                                     | 146,409.45                                                            |
| 06 May 2024            | 10 May 2024      | 20,037.65                                                         | 413,171.63                                                                | 476,767.06                                                                     | 175,832.28                                                            |
| 13 May 2024            | 17 May 2024      | 19,293.30                                                         | 358,879.45                                                                | 522,308.84                                                                     | 196,058.94                                                            |
| 20 May 2024            | 24 May 2024      | 73,553.09                                                         | 410,913.14                                                                | 535,922.33                                                                     | 208,384.15                                                            |
| 27 May 2024            | 31 May 2024      | 12,538.81                                                         | 393,612.93                                                                | 580,339.11                                                                     | 222,649.12                                                            |
| 03 June 2024           | 07 June 2024     | 10,543.33                                                         | 377,588.67                                                                | 676,168.95                                                                     | 249,220.00                                                            |
| 11 June 2024           | 14 June 2024     | 40,588.29                                                         | 457,433.18                                                                | 554,543.51                                                                     | 178,224.59                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 11 December 2023       | 15 December 2023 | 504,923.36                                                                       | 319,094.34                                                                         | 6,393.82                                            | 73,703.73                                                   |
| 18 December 2023       | 22 December 2023 | 702,020.70                                                                       | 261,878.02                                                                         | 4,949.86                                            | 16,638.95                                                   |
| 27 December 2023       | 29 December 2023 | 325,025.13                                                                       | 117,153.46                                                                         | 4,463.92                                            | 2,921.36                                                    |
| 02 January 2024        | 05 January 2024  | 322,713.48                                                                       | 142,222.01                                                                         | 5,608.09                                            | 14,508.25                                                   |
| 08 January 2024        | 12 January 2024  | 372,276.38                                                                       | 237,443.81                                                                         | 7,151.03                                            | 12,111.71                                                   |
| 15 January 2024        | 19 January 2024  | 344,391.12                                                                       | 239,525.53                                                                         | 4,681.22                                            | 24,010.55                                                   |
| 22 January 2024        | 26 January 2024  | 338,660.64                                                                       | 255,008.18                                                                         | 6,592.81                                            | 15,690.72                                                   |
| 29 January 2024        | 02 February 2024 | 417,442.85                                                                       | 281,433.20                                                                         | 11,227.54                                           | 16,227.46                                                   |
| 05 February 2024       | 09 February 2024 | 273,515.00                                                                       | 265,324.43                                                                         | 24,811.56                                           | 10,095.35                                                   |
| 14 February 2024       | 16 February 2024 | 295,744.05                                                                       | 237,147.94                                                                         | 7,980.63                                            | 17,505.04                                                   |
| 19 February 2024       | 23 February 2024 | 363,859.31                                                                       | 206,874.53                                                                         | 5,899.22                                            | 23,241.10                                                   |
| 26 February 2024       | 01 March 2024    | 353,463.15                                                                       | 217,502.86                                                                         | 6,818.14                                            | 24,816.41                                                   |
| 04 March 2024          | 08 March 2024    | 520,624.58                                                                       | 324,178.20                                                                         | 7,259.18                                            | 69,927.71                                                   |
| 11 March 2024          | 15 March 2024    | 441,470.97                                                                       | 222,451.83                                                                         | 8,489.35                                            | 21,548.29                                                   |
| 18 March 2024          | 22 March 2024    | 445,462.52                                                                       | 224,832.86                                                                         | 7,459.31                                            | 34,238.96                                                   |
| 25 March 2024          | 28 March 2024    | 269,525.72                                                                       | 326,410.56                                                                         | 9,938.36                                            | 12,864.48                                                   |
| 02 April 2024          | 05 April 2024    | 311,993.20                                                                       | 284,277.82                                                                         | 25,262.04                                           | 3,825.59                                                    |
| 08 April 2024          | 12 April 2024    | 267,191.14                                                                       | 260,672.79                                                                         | 11,815.71                                           | 19,269.10                                                   |
| 15 April 2024          | 19 April 2024    | 259,085.75                                                                       | 277,212.52                                                                         | 15,584.13                                           | 35,503.64                                                   |
| 22 April 2024          | 26 April 2024    | 287,301.89                                                                       | 303,807.18                                                                         | 13,108.74                                           | 5,207.66                                                    |
| 29 April 2024          | 03 May 2024      | 304,342.54                                                                       | 350,849.55                                                                         | 16,982.43                                           | 28,699.18                                                   |
| 06 May 2024            | 10 May 2024      | 323,342.74                                                                       | 275,127.11                                                                         | 15,505.17                                           | 19,958.78                                                   |
| 13 May 2024            | 17 May 2024      | 386,050.37                                                                       | 359,460.87                                                                         | 8,200.43                                            | 59,534.21                                                   |
| 20 May 2024            | 24 May 2024      | 373,602.53                                                                       | 284,289.26                                                                         | 8,035.44                                            | 39,364.27                                                   |
| 27 May 2024            | 31 May 2024      | 382,957.89                                                                       | 299,238.03                                                                         | 9,040.60                                            | 31,076.92                                                   |
| 03 June 2024           | 07 June 2024     | 553,971.52                                                                       | 299,388.29                                                                         | 12,262.75                                           | 160,561.89                                                  |
| 11 June 2024           | 14 June 2024     | 452,136.64                                                                       | 331,391.97                                                                         | 9,176.95                                            | 34,635.40                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 11 December 2023       | 15 December 2023 | 438,914.62                                                    | 0.00                                                | 281,626.88                                                  | 0.00                                                          |
| 18 December 2023       | 22 December 2023 | 333,670.90                                                    | 0.00                                                | 204,129.81                                                  | 0.00                                                          |
| 27 December 2023       | 29 December 2023 | 140,128.75                                                    | 0.00                                                | 185,718.29                                                  | 0.00                                                          |
| 02 January 2024        | 05 January 2024  | 218,301.54                                                    | 0.00                                                | 161,913.05                                                  | 0.00                                                          |
| 08 January 2024        | 12 January 2024  | 362,427.35                                                    | 0.00                                                | 213,054.95                                                  | 0.00                                                          |
| 15 January 2024        | 19 January 2024  | 371,272.42                                                    | 0.00                                                | 211,613.44                                                  | 0.00                                                          |
| 22 January 2024        | 26 January 2024  | 511,026.71                                                    | 0.00                                                | 252,190.04                                                  | 0.00                                                          |
| 29 January 2024        | 02 February 2024 | 436,682.87                                                    | 0.00                                                | 304,152.86                                                  | 0.00                                                          |
| 05 February 2024       | 09 February 2024 | 377,078.92                                                    | 0.00                                                | 145,492.91                                                  | 0.00                                                          |
| 14 February 2024       | 16 February 2024 | 291,870.67                                                    | 0.00                                                | 17,990.46                                                   | 0.00                                                          |
| 19 February 2024       | 23 February 2024 | 471,218.87                                                    | 0.00                                                | 175,461.31                                                  | 0.00                                                          |
| 26 February 2024       | 01 March 2024    | 321,162.05                                                    | 0.00                                                | 246,424.54                                                  | 389.05                                                        |
| 04 March 2024          | 08 March 2024    | 474,758.09                                                    | 0.00                                                | 241,460.15                                                  | 0.00                                                          |
| 11 March 2024          | 15 March 2024    | 339,031.39                                                    | 0.00                                                | 331,615.13                                                  | 0.00                                                          |
| 18 March 2024          | 22 March 2024    | 453,515.14                                                    | 0.00                                                | 223,213.82                                                  | 0.00                                                          |
| 25 March 2024          | 28 March 2024    | 376,948.11                                                    | 0.00                                                | 161,508.51                                                  | 0.00                                                          |
| 02 April 2024          | 05 April 2024    | 324,682.92                                                    | 0.00                                                | 103,122.39                                                  | 0.00                                                          |
| 08 April 2024          | 12 April 2024    | 404,348.20                                                    | 0.00                                                | 195,289.65                                                  | 0.00                                                          |
| 15 April 2024          | 19 April 2024    | 378,786.53                                                    | 0.00                                                | 153,433.00                                                  | 0.00                                                          |
| 22 April 2024          | 26 April 2024    | 352,547.21                                                    | 0.00                                                | 143,750.34                                                  | 0.00                                                          |
| 29 April 2024          | 03 May 2024      | 381,856.70                                                    | 0.00                                                | 177,292.72                                                  | 0.00                                                          |
| 06 May 2024            | 10 May 2024      | 297,821.83                                                    | 0.00                                                | 274,136.98                                                  | 0.00                                                          |
| 13 May 2024            | 17 May 2024      | 324,360.77                                                    | 0.00                                                | 312,214.94                                                  | 0.00                                                          |
| 20 May 2024            | 24 May 2024      | 407,422.62                                                    | 0.00                                                | 206,720.28                                                  | 0.00                                                          |
| 27 May 2024            | 31 May 2024      | 372,792.58                                                    | 0.00                                                | 217,914.89                                                  | 0.00                                                          |
| 03 June 2024           | 07 June 2024     | 291,869.68                                                    | 0.00                                                | 249,346.43                                                  | 0.00                                                          |
| 11 June 2024           | 14 June 2024     | 427,900.87                                                    | 0.00                                                | 236,064.34                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 11 December 2023       | 15 December 2023 | 8,862.44                                            | 8,922.49                                                    | 13,248.69                                                     | 0.00                                                |
| 18 December 2023       | 22 December 2023 | 9,588.70                                            | 9,970.48                                                    | 9,870.88                                                      | 0.00                                                |
| 27 December 2023       | 29 December 2023 | 13,817.74                                           | 4,963.63                                                    | 6,914.25                                                      | 0.00                                                |
| 02 January 2024        | 05 January 2024  | 13,116.43                                           | 7,860.71                                                    | 6,743.77                                                      | 0.00                                                |
| 08 January 2024        | 12 January 2024  | 13,981.82                                           | 13,081.26                                                   | 19,906.01                                                     | 0.00                                                |
| 15 January 2024        | 19 January 2024  | 15,507.01                                           | 11,396.77                                                   | 8,816.17                                                      | 0.00                                                |
| 22 January 2024        | 26 January 2024  | 16,699.24                                           | 10,292.67                                                   | 8,459.11                                                      | 0.00                                                |
| 29 January 2024        | 02 February 2024 | 20,835.21                                           | 17,595.88                                                   | 8,757.64                                                      | 0.00                                                |
| 05 February 2024       | 09 February 2024 | 21,348.40                                           | 11,309.41                                                   | 4,275.62                                                      | 0.00                                                |
| 14 February 2024       | 16 February 2024 | 19,391.31                                           | 10,871.46                                                   | 5,054.19                                                      | 0.00                                                |
| 19 February 2024       | 23 February 2024 | 16,451.88                                           | 7,446.59                                                    | 8,885.41                                                      | 0.00                                                |
| 26 February 2024       | 01 March 2024    | 17,573.28                                           | 9,144.67                                                    | 7,953.31                                                      | 0.00                                                |
| 04 March 2024          | 08 March 2024    | 18,755.50                                           | 14,549.14                                                   | 7,373.17                                                      | 0.00                                                |
| 11 March 2024          | 15 March 2024    | 32,059.55                                           | 24,498.51                                                   | 13,599.09                                                     | 0.00                                                |
| 18 March 2024          | 22 March 2024    | 20,712.80                                           | 14,548.02                                                   | 15,205.43                                                     | 0.00                                                |
| 25 March 2024          | 28 March 2024    | 19,104.38                                           | 9,233.56                                                    | 24,662.82                                                     | 0.00                                                |
| 02 April 2024          | 05 April 2024    | 28,601.28                                           | 14,153.83                                                   | 6,589.62                                                      | 0.00                                                |
| 08 April 2024          | 12 April 2024    | 19,991.30                                           | 14,111.94                                                   | 4,141.89                                                      | 0.00                                                |
| 15 April 2024          | 19 April 2024    | 21,615.65                                           | 11,688.78                                                   | 14,053.44                                                     | 0.00                                                |
| 22 April 2024          | 26 April 2024    | 21,237.48                                           | 16,651.46                                                   | 2,479.31                                                      | 0.00                                                |
| 29 April 2024          | 03 May 2024      | 20,892.09                                           | 8,696.99                                                    | 11,552.76                                                     | 0.00                                                |
| 06 May 2024            | 10 May 2024      | 17,142.65                                           | 5,839.28                                                    | 6,282.31                                                      | 0.00                                                |
| 13 May 2024            | 17 May 2024      | 19,949.84                                           | 7,858.84                                                    | 15,656.61                                                     | 0.00                                                |
| 20 May 2024            | 24 May 2024      | 17,777.89                                           | 10,821.08                                                   | 18,425.35                                                     | 0.00                                                |
| 27 May 2024            | 31 May 2024      | 18,568.87                                           | 11,805.42                                                   | 9,740.54                                                      | 0.00                                                |
| 03 June 2024           | 07 June 2024     | 18,469.62                                           | 12,489.17                                                   | 27,155.77                                                     | 0.00                                                |
| 11 June 2024           | 14 June 2024     | 20,545.80                                           | 12,676.48                                                   | 10,777.30                                                     | 0.00                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 11 December 2023       | 15 December 2023 | 1,060.09                                                    | 3,095.38                                                      | 0.00                                                | 10,542.69                                                   |
| 18 December 2023       | 22 December 2023 | 1,028.66                                                    | 4,514.68                                                      | 565.20                                              | 8,106.10                                                    |
| 27 December 2023       | 29 December 2023 | 1,292.18                                                    | 88.40                                                         | 0.00                                                | 5,714.45                                                    |
| 02 January 2024        | 05 January 2024  | 1,183.81                                                    | 967.46                                                        | 0.00                                                | 6,585.15                                                    |
| 08 January 2024        | 12 January 2024  | 1,264.93                                                    | 4,545.90                                                      | 0.00                                                | 13,715.13                                                   |
| 15 January 2024        | 19 January 2024  | 1,715.40                                                    | 3,750.42                                                      | 0.00                                                | 17,922.04                                                   |
| 22 January 2024        | 26 January 2024  | 1,561.20                                                    | 1,311.58                                                      | 0.00                                                | 5,643.92                                                    |
| 29 January 2024        | 02 February 2024 | 1,259.15                                                    | 202.80                                                        | 0.00                                                | 8,214.89                                                    |
| 05 February 2024       | 09 February 2024 | 1,358.50                                                    | 1,236.67                                                      | 0.00                                                | 5,531.57                                                    |
| 14 February 2024       | 16 February 2024 | 1,422.57                                                    | 729.29                                                        | 0.00                                                | 8,791.05                                                    |
| 19 February 2024       | 23 February 2024 | 1,250.73                                                    | 331.06                                                        | 18,065.51                                           | 7,709.83                                                    |
| 26 February 2024       | 01 March 2024    | 1,084.13                                                    | 2,318.23                                                      | 0.00                                                | 8,120.01                                                    |
| 04 March 2024          | 08 March 2024    | 1,439.98                                                    | 1,968.13                                                      | 0.00                                                | 23,735.59                                                   |
| 11 March 2024          | 15 March 2024    | 2,290.11                                                    | 4,641.71                                                      | 0.00                                                | 17,661.71                                                   |
| 18 March 2024          | 22 March 2024    | 1,383.60                                                    | 1,177.94                                                      | 0.00                                                | 11,375.37                                                   |
| 25 March 2024          | 28 March 2024    | 650.57                                                      | 760.38                                                        | 0.00                                                | 10,211.07                                                   |
| 02 April 2024          | 05 April 2024    | 1,999.89                                                    | 1,629.14                                                      | 0.00                                                | 12,520.84                                                   |
| 08 April 2024          | 12 April 2024    | 1,618.18                                                    | 703.65                                                        | 0.00                                                | 11,251.11                                                   |
| 15 April 2024          | 19 April 2024    | 1,507.41                                                    | 879.88                                                        | 0.00                                                | 11,572.30                                                   |
| 22 April 2024          | 26 April 2024    | 1,773.66                                                    | 410.46                                                        | 0.00                                                | 17,423.02                                                   |
| 29 April 2024          | 03 May 2024      | 1,530.72                                                    | 317.09                                                        | 0.00                                                | 11,243.34                                                   |
| 06 May 2024            | 10 May 2024      | 1,956.33                                                    | 4,419.81                                                      | 0.00                                                | 9,169.14                                                    |
| 13 May 2024            | 17 May 2024      | 2,156.20                                                    | 1,447.01                                                      | 0.00                                                | 8,087.68                                                    |
| 20 May 2024            | 24 May 2024      | 1,943.96                                                    | 2,624.14                                                      | 57,134.31                                           | 16,964.07                                                   |
| 27 May 2024            | 31 May 2024      | 1,697.45                                                    | 1,015.29                                                      | 19.04                                               | 7,262.65                                                    |
| 03 June 2024           | 07 June 2024     | 1,629.15                                                    | 2,402.88                                                      | 2,198.59                                            | 10,853.54                                                   |
| 11 June 2024           | 14 June 2024     | 2,126.29                                                    | 3,141.44                                                      | 101.87                                              | 11,746.69                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 11 December 2023       | 15 December 2023 | 53,928.53                                                     | 4,378.05                                            | 94,917.48                                                   | 819.39                                                        |
| 18 December 2023       | 22 December 2023 | 69,371.04                                                     | 3,968.75                                            | 109,925.33                                                  | 820.97                                                        |
| 27 December 2023       | 29 December 2023 | 36,878.26                                                     | 3,575.79                                            | 110,939.27                                                  | 0.00                                                          |
| 02 January 2024        | 05 January 2024  | 19,977.88                                                     | 3,216.18                                            | 112,797.92                                                  | 0.00                                                          |
| 08 January 2024        | 12 January 2024  | 70,685.90                                                     | 1,122.66                                            | 144,564.06                                                  | 0.00                                                          |
| 15 January 2024        | 19 January 2024  | 89,987.24                                                     | 2,292.96                                            | 85,361.33                                                   | 0.00                                                          |
| 22 January 2024        | 26 January 2024  | 65,643.92                                                     | 2,963.76                                            | 107,225.92                                                  | 0.00                                                          |
| 29 January 2024        | 02 February 2024 | 56,274.17                                                     | 9,541.08                                            | 97,452.42                                                   | 0.00                                                          |
| 05 February 2024       | 09 February 2024 | 68,273.05                                                     | 2,838.01                                            | 92,632.11                                                   | 0.00                                                          |
| 14 February 2024       | 16 February 2024 | 35,534.69                                                     | 1,785.63                                            | 54,243.74                                                   | 0.00                                                          |
| 19 February 2024       | 23 February 2024 | 99,689.96                                                     | 3,213.34                                            | 106,608.41                                                  | 102.29                                                        |
| 26 February 2024       | 01 March 2024    | 44,590.81                                                     | 2,548.40                                            | 90,265.90                                                   | 153.30                                                        |
| 04 March 2024          | 08 March 2024    | 90,714.75                                                     | 2,170.09                                            | 230,442.32                                                  | 54.44                                                         |
| 11 March 2024          | 15 March 2024    | 92,201.63                                                     | 2,776.34                                            | 123,205.37                                                  | 51.13                                                         |
| 18 March 2024          | 22 March 2024    | 67,228.32                                                     | 2,832.20                                            | 130,244.16                                                  | 0.00                                                          |
| 25 March 2024          | 28 March 2024    | 91,334.00                                                     | 2,584.52                                            | 76,220.59                                                   | 0.00                                                          |
| 02 April 2024          | 05 April 2024    | 77,873.08                                                     | 1,434.28                                            | 71,054.84                                                   | 0.00                                                          |
| 08 April 2024          | 12 April 2024    | 99,734.51                                                     | 5,799.62                                            | 153,447.21                                                  | 0.00                                                          |
| 15 April 2024          | 19 April 2024    | 131,700.50                                                    | 1,594.67                                            | 103,419.00                                                  | 0.00                                                          |
| 22 April 2024          | 26 April 2024    | 115,216.36                                                    | 9,015.44                                            | 139,468.75                                                  | 0.00                                                          |
| 29 April 2024          | 03 May 2024      | 94,765.48                                                     | 624.26                                              | 86,911.31                                                   | 0.00                                                          |
| 06 May 2024            | 10 May 2024      | 72,469.60                                                     | 4,615.46                                            | 135,105.75                                                  | 0.00                                                          |
| 13 May 2024            | 17 May 2024      | 245,629.02                                                    | 3,215.91                                            | 68,953.59                                                   | 0.00                                                          |
| 20 May 2024            | 24 May 2024      | 163,769.94                                                    | 3,249.35                                            | 145,871.42                                                  | 5.30                                                          |
| 27 May 2024            | 31 May 2024      | 88,442.99                                                     | 1,759.20                                            | 100,458.31                                                  | 0.00                                                          |
| 03 June 2024           | 07 June 2024     | 153,765.90                                                    | 3,177.04                                            | 120,470.53                                                  | 0.00                                                          |
| 11 June 2024           | 14 June 2024     | 141,341.89                                                    | 2,849.83                                            | 159,577.21                                                  | 0.00                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 11 December 2023       | 15 December 2023 | 320,890.74                                             | 486,593.69                                                     | 263,450.45                                                       | 267,269.47                                                 |
| 18 December 2023       | 22 December 2023 | 345,596.58                                             | 632,249.34                                                     | 132,024.65                                                       | 274,841.46                                                 |
| 27 December 2023       | 29 December 2023 | 207,804.90                                             | 368,961.58                                                     | 35,315.79                                                        | 153,275.16                                                 |
| 02 January 2024        | 05 January 2024  | 210,282.54                                             | 328,635.70                                                     | 119,605.62                                                       | 152,967.10                                                 |
| 08 January 2024        | 12 January 2024  | 235,131.14                                             | 580,572.60                                                     | 229,719.58                                                       | 175,133.70                                                 |
| 15 January 2024        | 19 January 2024  | 196,208.48                                             | 399,049.45                                                     | 237,678.14                                                       | 139,638.08                                                 |
| 22 January 2024        | 26 January 2024  | 154,651.36                                             | 337,728.49                                                     | 116,249.13                                                       | 106,979.70                                                 |
| 29 January 2024        | 02 February 2024 | 140,223.99                                             | 319,366.73                                                     | 245,123.23                                                       | 105,887.03                                                 |
| 05 February 2024       | 09 February 2024 | 225,141.42                                             | 291,423.42                                                     | 265,577.37                                                       | 186,106.62                                                 |
| 14 February 2024       | 16 February 2024 | 218,409.54                                             | 334,528.47                                                     | 196,928.85                                                       | 160,882.43                                                 |
| 19 February 2024       | 23 February 2024 | 211,293.74                                             | 418,826.55                                                     | 175,219.82                                                       | 160,720.28                                                 |
| 26 February 2024       | 01 March 2024    | 190,111.14                                             | 375,692.45                                                     | 187,233.50                                                       | 141,328.46                                                 |
| 04 March 2024          | 08 March 2024    | 207,133.64                                             | 465,317.44                                                     | 167,918.17                                                       | 154,626.32                                                 |
| 11 March 2024          | 15 March 2024    | 192,279.09                                             | 417,229.14                                                     | 155,877.75                                                       | 154,488.36                                                 |
| 18 March 2024          | 22 March 2024    | 218,395.60                                             | 502,594.61                                                     | 152,964.20                                                       | 167,583.86                                                 |
| 25 March 2024          | 28 March 2024    | 166,259.57                                             | 276,711.88                                                     | 184,748.76                                                       | 156,902.50                                                 |
| 02 April 2024          | 05 April 2024    | 315,967.90                                             | 300,780.66                                                     | 135,300.72                                                       | 260,413.61                                                 |
| 08 April 2024          | 12 April 2024    | 112,306.31                                             | 242,223.90                                                     | 289,348.19                                                       | 82,501.77                                                  |
| 15 April 2024          | 19 April 2024    | 137,895.92                                             | 297,503.57                                                     | 329,760.81                                                       | 103,118.67                                                 |
| 22 April 2024          | 26 April 2024    | 133,258.05                                             | 414,638.76                                                     | 609,679.94                                                       | 97,673.10                                                  |
| 29 April 2024          | 03 May 2024      | 132,554.65                                             | 300,304.88                                                     | 436,672.76                                                       | 94,256.85                                                  |
| 06 May 2024            | 10 May 2024      | 158,606.65                                             | 290,348.13                                                     | 370,900.62                                                       | 121,796.12                                                 |
| 13 May 2024            | 17 May 2024      | 183,986.07                                             | 286,124.36                                                     | 294,676.31                                                       | 138,893.85                                                 |
| 20 May 2024            | 24 May 2024      | 195,740.26                                             | 362,830.58                                                     | 227,964.23                                                       | 160,945.46                                                 |
| 27 May 2024            | 31 May 2024      | 205,800.21                                             | 406,355.18                                                     | 407,585.74                                                       | 157,185.46                                                 |
| 03 June 2024           | 07 June 2024     | 223,655.33                                             | 376,209.49                                                     | 500,363.00                                                       | 179,158.55                                                 |
| 11 June 2024           | 14 June 2024     | 186,138.43                                             | 452,743.40                                                     | 302,773.97                                                       | 143,312.67                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 11 December 2023       | 15 December 2023 | 412,392.09                                                          | 363,045.76                                                            | 29,659.19                                                    | 208,334.96                                                           |
| 18 December 2023       | 22 December 2023 | 570,380.88                                                          | 261,604.99                                                            | 32,921.97                                                    | 138,733.86                                                           |
| 27 December 2023       | 29 December 2023 | 391,307.03                                                          | 88,007.11                                                             | 29,167.80                                                    | 114,166.46                                                           |
| 02 January 2024        | 05 January 2024  | 265,581.47                                                          | 158,171.35                                                            | 30,926.10                                                    | 151,302.47                                                           |
| 08 January 2024        | 12 January 2024  | 525,273.14                                                          | 311,437.76                                                            | 33,308.12                                                    | 184,607.12                                                           |
| 15 January 2024        | 19 January 2024  | 330,655.80                                                          | 311,792.19                                                            | 30,233.75                                                    | 172,189.69                                                           |
| 22 January 2024        | 26 January 2024  | 238,205.65                                                          | 314,278.35                                                            | 27,746.20                                                    | 207,518.48                                                           |
| 29 January 2024        | 02 February 2024 | 255,216.80                                                          | 432,179.77                                                            | 31,738.82                                                    | 194,485.64                                                           |
| 05 February 2024       | 09 February 2024 | 215,648.85                                                          | 369,693.05                                                            | 37,166.98                                                    | 137,758.23                                                           |
| 14 February 2024       | 16 February 2024 | 203,443.22                                                          | 256,239.55                                                            | 42,052.26                                                    | 63,083.92                                                            |
| 19 February 2024       | 23 February 2024 | 267,903.08                                                          | 414,537.47                                                            | 32,447.09                                                    | 178,210.84                                                           |
| 26 February 2024       | 01 March 2024    | 332,286.72                                                          | 309,602.28                                                            | 31,639.94                                                    | 162,761.04                                                           |
| 04 March 2024          | 08 March 2024    | 428,906.13                                                          | 424,622.28                                                            | 36,248.01                                                    | 207,675.34                                                           |
| 11 March 2024          | 15 March 2024    | 292,519.70                                                          | 278,361.64                                                            | 37,308.73                                                    | 194,857.35                                                           |
| 18 March 2024          | 22 March 2024    | 342,621.40                                                          | 361,082.75                                                            | 39,523.36                                                    | 232,371.80                                                           |
| 25 March 2024          | 28 March 2024    | 240,036.06                                                          | 419,166.45                                                            | 25,221.32                                                    | 134,634.94                                                           |
| 02 April 2024          | 05 April 2024    | 228,347.41                                                          | 273,379.25                                                            | 40,207.59                                                    | 100,397.24                                                           |
| 08 April 2024          | 12 April 2024    | 241,700.49                                                          | 392,823.74                                                            | 26,473.69                                                    | 167,086.09                                                           |
| 15 April 2024          | 19 April 2024    | 237,244.34                                                          | 484,810.43                                                            | 35,039.53                                                    | 162,995.72                                                           |
| 22 April 2024          | 26 April 2024    | 334,916.69                                                          | 806,219.21                                                            | 35,983.27                                                    | 162,129.06                                                           |
| 29 April 2024          | 03 May 2024      | 269,029.95                                                          | 663,221.15                                                            | 29,397.91                                                    | 127,895.39                                                           |
| 06 May 2024            | 10 May 2024      | 342,025.08                                                          | 480,101.98                                                            | 30,413.01                                                    | 147,486.08                                                           |
| 13 May 2024            | 17 May 2024      | 328,047.76                                                          | 567,977.00                                                            | 32,184.83                                                    | 175,515.33                                                           |
| 20 May 2024            | 24 May 2024      | 318,280.34                                                          | 492,542.44                                                            | 46,083.96                                                    | 165,517.09                                                           |
| 27 May 2024            | 31 May 2024      | 342,666.84                                                          | 574,396.50                                                            | 36,817.13                                                    | 129,538.25                                                           |
| 03 June 2024           | 07 June 2024     | 436,941.46                                                          | 639,619.09                                                            | 34,322.78                                                    | 134,324.08                                                           |
| 11 June 2024           | 14 June 2024     | 338,793.02                                                          | 526,139.25                                                            | 31,229.42                                                    | 183,120.90                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 11 December 2023       | 15 December 2023 | 128,281.90                                                             | 23,224.91                                                    | 191,921.87                                                           | 137,887.12                                                             |
| 18 December 2023       | 22 December 2023 | 111,211.87                                                             | 35,101.60                                                    | 157,462.57                                                           | 82,972.67                                                              |
| 27 December 2023       | 29 December 2023 | 30,322.57                                                              | 26,983.13                                                    | 114,962.98                                                           | 48,059.78                                                              |
| 02 January 2024        | 05 January 2024  | 60,953.35                                                              | 27,144.12                                                    | 122,471.96                                                           | 66,017.06                                                              |
| 08 January 2024        | 12 January 2024  | 126,750.15                                                             | 25,458.84                                                    | 155,844.89                                                           | 130,350.06                                                             |
| 15 January 2024        | 19 January 2024  | 121,123.00                                                             | 27,395.13                                                    | 141,401.70                                                           | 144,281.95                                                             |
| 22 January 2024        | 26 January 2024  | 116,742.81                                                             | 26,344.50                                                    | 181,229.99                                                           | 131,692.26                                                             |
| 29 January 2024        | 02 February 2024 | 93,765.02                                                              | 25,769.37                                                    | 216,251.34                                                           | 113,850.48                                                             |
| 05 February 2024       | 09 February 2024 | 85,605.58                                                              | 30,027.29                                                    | 117,109.58                                                           | 105,466.39                                                             |
| 14 February 2024       | 16 February 2024 | 87,677.36                                                              | 24,148.36                                                    | 99,275.90                                                            | 92,928.02                                                              |
| 19 February 2024       | 23 February 2024 | 110,410.87                                                             | 35,423.06                                                    | 165,568.86                                                           | 109,095.13                                                             |
| 26 February 2024       | 01 March 2024    | 75,884.38                                                              | 22,916.53                                                    | 137,901.07                                                           | 93,761.22                                                              |
| 04 March 2024          | 08 March 2024    | 87,789.10                                                              | 23,219.95                                                    | 165,171.75                                                           | 143,005.34                                                             |
| 11 March 2024          | 15 March 2024    | 107,893.82                                                             | 23,663.00                                                    | 231,311.69                                                           | 99,462.96                                                              |
| 18 March 2024          | 22 March 2024    | 122,357.62                                                             | 22,935.60                                                    | 182,671.80                                                           | 95,953.07                                                              |
| 25 March 2024          | 28 March 2024    | 127,004.61                                                             | 10,437.98                                                    | 104,298.28                                                           | 64,980.34                                                              |
| 02 April 2024          | 05 April 2024    | 104,357.33                                                             | 31,785.86                                                    | 104,221.47                                                           | 70,970.43                                                              |
| 08 April 2024          | 12 April 2024    | 138,654.19                                                             | 22,289.60                                                    | 132,322.44                                                           | 95,986.54                                                              |
| 15 April 2024          | 19 April 2024    | 171,169.24                                                             | 20,146.62                                                    | 121,793.22                                                           | 90,935.03                                                              |
| 22 April 2024          | 26 April 2024    | 113,410.28                                                             | 23,368.41                                                    | 143,261.42                                                           | 69,492.63                                                              |
| 29 April 2024          | 03 May 2024      | 97,338.14                                                              | 23,771.94                                                    | 109,922.70                                                           | 75,644.86                                                              |
| 06 May 2024            | 10 May 2024      | 117,112.68                                                             | 21,797.32                                                    | 151,347.61                                                           | 78,115.02                                                              |
| 13 May 2024            | 17 May 2024      | 135,316.64                                                             | 22,439.73                                                    | 139,816.92                                                           | 75,684.52                                                              |
| 20 May 2024            | 24 May 2024      | 125,682.97                                                             | 43,351.85                                                    | 186,591.63                                                           | 89,932.54                                                              |
| 27 May 2024            | 31 May 2024      | 99,124.86                                                              | 21,842.90                                                    | 192,304.29                                                           | 79,175.29                                                              |
| 03 June 2024           | 07 June 2024     | 127,953.66                                                             | 21,901.60                                                    | 200,311.09                                                           | 99,351.33                                                              |
| 11 June 2024           | 14 June 2024     | 108,757.00                                                             | 24,434.48                                                    | 244,350.91                                                           | 105,797.76                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 11 December 2023       | 15 December 2023 | 11,963.63                                                     | 117,183.21                                                            | 90,481.60                                                               | 3,244.55                                                       |
| 18 December 2023       | 22 December 2023 | 13,766.91                                                     | 90,687.77                                                             | 55,573.31                                                               | 2,790.93                                                       |
| 27 December 2023       | 29 December 2023 | 11,999.49                                                     | 48,487.19                                                             | 35,436.00                                                               | 3,034.76                                                       |
| 02 January 2024        | 05 January 2024  | 12,102.00                                                     | 69,630.00                                                             | 48,248.84                                                               | 4,131.67                                                       |
| 08 January 2024        | 12 January 2024  | 13,963.87                                                     | 82,806.01                                                             | 75,055.54                                                               | 4,286.30                                                       |
| 15 January 2024        | 19 January 2024  | 13,354.82                                                     | 82,993.39                                                             | 92,970.62                                                               | 2,709.19                                                       |
| 22 January 2024        | 26 January 2024  | 11,867.54                                                     | 76,486.61                                                             | 90,303.03                                                               | 3,137.50                                                       |
| 29 January 2024        | 02 February 2024 | 11,110.06                                                     | 80,278.90                                                             | 65,423.12                                                               | 2,741.54                                                       |
| 05 February 2024       | 09 February 2024 | 12,256.35                                                     | 60,871.39                                                             | 110,271.76                                                              | 3,460.85                                                       |
| 14 February 2024       | 16 February 2024 | 13,018.35                                                     | 56,872.20                                                             | 65,489.79                                                               | 2,916.41                                                       |
| 19 February 2024       | 23 February 2024 | 17,166.90                                                     | 109,942.96                                                            | 81,395.26                                                               | 4,419.15                                                       |
| 26 February 2024       | 01 March 2024    | 12,854.06                                                     | 98,745.15                                                             | 58,613.48                                                               | 3,547.77                                                       |
| 04 March 2024          | 08 March 2024    | 13,265.89                                                     | 159,489.06                                                            | 62,145.78                                                               | 3,062.61                                                       |
| 11 March 2024          | 15 March 2024    | 12,284.55                                                     | 175,735.07                                                            | 75,597.55                                                               | 2,958.56                                                       |
| 18 March 2024          | 22 March 2024    | 11,812.42                                                     | 134,346.76                                                            | 79,139.88                                                               | 2,881.01                                                       |
| 25 March 2024          | 28 March 2024    | 4,132.99                                                      | 58,877.31                                                             | 46,728.06                                                               | 865.10                                                         |
| 02 April 2024          | 05 April 2024    | 19,641.83                                                     | 58,183.47                                                             | 61,134.82                                                               | 7,101.57                                                       |
| 08 April 2024          | 12 April 2024    | 11,363.44                                                     | 80,197.97                                                             | 146,030.44                                                              | 2,943.13                                                       |
| 15 April 2024          | 19 April 2024    | 10,983.03                                                     | 75,574.40                                                             | 73,056.31                                                               | 3,034.83                                                       |
| 22 April 2024          | 26 April 2024    | 11,256.61                                                     | 81,330.47                                                             | 58,758.02                                                               | 3,283.82                                                       |
| 29 April 2024          | 03 May 2024      | 16,254.90                                                     | 93,663.44                                                             | 62,307.57                                                               | 2,730.05                                                       |
| 06 May 2024            | 10 May 2024      | 14,183.64                                                     | 81,693.64                                                             | 55,550.52                                                               | 3,105.72                                                       |
| 13 May 2024            | 17 May 2024      | 14,465.65                                                     | 86,545.46                                                             | 70,057.07                                                               | 2,700.78                                                       |
| 20 May 2024            | 24 May 2024      | 21,491.60                                                     | 96,862.45                                                             | 74,022.76                                                               | 4,797.59                                                       |
| 27 May 2024            | 31 May 2024      | 12,319.53                                                     | 95,001.22                                                             | 88,096.69                                                               | 2,382.34                                                       |
| 03 June 2024           | 07 June 2024     | 14,152.73                                                     | 139,399.36                                                            | 74,462.19                                                               | 4,933.93                                                       |
| 11 June 2024           | 14 June 2024     | 12,446.15                                                     | 122,839.43                                                            | 97,557.93                                                               | 2,490.88                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 11 December 2023       | 15 December 2023 | 22,732.43                                                              | 35,468.26                                                                | 2,951.62                                                       | 2,255.20                                                               |
| 18 December 2023       | 22 December 2023 | 18,981.10                                                              | 27,552.89                                                                | 3,015.71                                                       | 3,696.39                                                               |
| 27 December 2023       | 29 December 2023 | 7,706.76                                                               | 12,020.80                                                                | 3,029.78                                                       | 2,627.90                                                               |
| 02 January 2024        | 05 January 2024  | 20,515.35                                                              | 23,420.79                                                                | 3,064.33                                                       | 1,427.44                                                               |
| 08 January 2024        | 12 January 2024  | 22,424.36                                                              | 27,241.02                                                                | 3,155.74                                                       | 3,861.63                                                               |
| 15 January 2024        | 19 January 2024  | 19,559.19                                                              | 29,921.69                                                                | 2,940.00                                                       | 1,971.41                                                               |
| 22 January 2024        | 26 January 2024  | 21,948.74                                                              | 32,352.10                                                                | 2,995.37                                                       | 1,766.78                                                               |
| 29 January 2024        | 02 February 2024 | 13,276.83                                                              | 28,494.83                                                                | 2,802.92                                                       | 1,929.94                                                               |
| 05 February 2024       | 09 February 2024 | 21,602.86                                                              | 34,566.95                                                                | 2,795.91                                                       | 2,093.70                                                               |
| 14 February 2024       | 16 February 2024 | 18,349.26                                                              | 22,151.65                                                                | 2,773.99                                                       | 1,737.48                                                               |
| 19 February 2024       | 23 February 2024 | 15,118.37                                                              | 23,981.69                                                                | 3,006.08                                                       | 2,151.42                                                               |
| 26 February 2024       | 01 March 2024    | 20,924.58                                                              | 19,554.30                                                                | 2,813.48                                                       | 1,354.88                                                               |
| 04 March 2024          | 08 March 2024    | 82,207.57                                                              | 19,416.02                                                                | 2,905.68                                                       | 1,266.22                                                               |
| 11 March 2024          | 15 March 2024    | 39,996.81                                                              | 36,126.59                                                                | 2,905.67                                                       | 1,417.24                                                               |
| 18 March 2024          | 22 March 2024    | 21,312.13                                                              | 22,183.01                                                                | 2,871.11                                                       | 1,493.93                                                               |
| 25 March 2024          | 28 March 2024    | 8,304.49                                                               | 12,116.37                                                                | 227.99                                                         | 562.91                                                                 |
| 02 April 2024          | 05 April 2024    | 11,583.36                                                              | 18,257.54                                                                | 6,695.27                                                       | 2,165.03                                                               |
| 08 April 2024          | 12 April 2024    | 13,234.19                                                              | 18,695.23                                                                | 2,691.22                                                       | 1,064.97                                                               |
| 15 April 2024          | 19 April 2024    | 12,523.50                                                              | 19,874.52                                                                | 2,724.31                                                       | 1,537.51                                                               |
| 22 April 2024          | 26 April 2024    | 13,128.72                                                              | 20,431.74                                                                | 3,158.77                                                       | 2,384.32                                                               |
| 29 April 2024          | 03 May 2024      | 9,844.94                                                               | 16,193.26                                                                | 2,998.06                                                       | 1,129.07                                                               |
| 06 May 2024            | 10 May 2024      | 11,525.79                                                              | 14,458.93                                                                | 3,004.83                                                       | 1,065.63                                                               |
| 13 May 2024            | 17 May 2024      | 12,284.48                                                              | 20,819.34                                                                | 3,077.81                                                       | 1,160.38                                                               |
| 20 May 2024            | 24 May 2024      | 13,999.20                                                              | 18,637.14                                                                | 3,550.16                                                       | 1,487.32                                                               |
| 27 May 2024            | 31 May 2024      | 13,484.44                                                              | 21,597.62                                                                | 3,078.48                                                       | 1,373.46                                                               |
| 03 June 2024           | 07 June 2024     | 16,746.96                                                              | 21,306.78                                                                | 3,462.53                                                       | 1,776.62                                                               |
| 11 June 2024           | 14 June 2024     | 17,667.73                                                              | 27,129.27                                                                | 3,175.63                                                       | 1,372.64                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 11 December 2023       | 15 December 2023 | 2,670.69                                                                 | 2,211.69                                                    | 2,547.30                                                            | 15,621.73                                                             |
| 18 December 2023       | 22 December 2023 | 3,837.03                                                                 | 2,230.51                                                    | 2,106.11                                                            | 7,520.36                                                              |
| 27 December 2023       | 29 December 2023 | 2,070.39                                                                 | 2,172.24                                                    | 1,252.43                                                            | 3,408.81                                                              |
| 02 January 2024        | 05 January 2024  | 2,369.54                                                                 | 1,887.93                                                    | 2,555.91                                                            | 6,415.34                                                              |
| 08 January 2024        | 12 January 2024  | 2,552.53                                                                 | 2,080.09                                                    | 3,547.50                                                            | 13,897.68                                                             |
| 15 January 2024        | 19 January 2024  | 2,028.41                                                                 | 2,418.70                                                    | 2,297.81                                                            | 9,386.52                                                              |
| 22 January 2024        | 26 January 2024  | 5,329.47                                                                 | 1,836.36                                                    | 3,176.70                                                            | 11,992.43                                                             |
| 29 January 2024        | 02 February 2024 | 4,981.66                                                                 | 1,778.08                                                    | 2,829.95                                                            | 8,345.82                                                              |
| 05 February 2024       | 09 February 2024 | 2,537.31                                                                 | 2,325.39                                                    | 2,758.66                                                            | 8,300.59                                                              |
| 14 February 2024       | 16 February 2024 | 2,144.96                                                                 | 1,775.30                                                    | 2,590.79                                                            | 3,486.37                                                              |
| 19 February 2024       | 23 February 2024 | 6,675.21                                                                 | 1,741.13                                                    | 1,649.00                                                            | 9,351.78                                                              |
| 26 February 2024       | 01 March 2024    | 2,588.88                                                                 | 1,950.72                                                    | 1,574.66                                                            | 3,795.72                                                              |
| 04 March 2024          | 08 March 2024    | 1,449.71                                                                 | 1,989.95                                                    | 2,156.24                                                            | 4,358.51                                                              |
| 11 March 2024          | 15 March 2024    | 772.83                                                                   | 1,995.48                                                    | 2,210.40                                                            | 7,187.31                                                              |
| 18 March 2024          | 22 March 2024    | 2,273.31                                                                 | 1,792.56                                                    | 2,780.70                                                            | 7,101.39                                                              |
| 25 March 2024          | 28 March 2024    | 1,969.20                                                                 | 98.95                                                       | 686.67                                                              | 6,489.05                                                              |
| 02 April 2024          | 05 April 2024    | 5,217.30                                                                 | 5,419.77                                                    | 2,560.07                                                            | 12,758.80                                                             |
| 08 April 2024          | 12 April 2024    | 2,032.10                                                                 | 1,650.09                                                    | 1,604.93                                                            | 4,054.18                                                              |
| 15 April 2024          | 19 April 2024    | 4,362.68                                                                 | 1,643.36                                                    | 2,959.01                                                            | 10,972.94                                                             |
| 22 April 2024          | 26 April 2024    | 3,804.31                                                                 | 1,895.74                                                    | 1,762.96                                                            | 8,217.09                                                              |
| 29 April 2024          | 03 May 2024      | 2,139.69                                                                 | 1,643.74                                                    | 3,193.66                                                            | 8,320.12                                                              |
| 06 May 2024            | 10 May 2024      | 1,265.93                                                                 | 1,569.29                                                    | 1,370.54                                                            | 5,289.11                                                              |
| 13 May 2024            | 17 May 2024      | 3,348.88                                                                 | 1,589.61                                                    | 1,559.47                                                            | 8,566.27                                                              |
| 20 May 2024            | 24 May 2024      | 5,273.94                                                                 | 1,716.63                                                    | 1,777.64                                                            | 14,119.79                                                             |
| 27 May 2024            | 31 May 2024      | 1,294.02                                                                 | 1,562.09                                                    | 2,202.33                                                            | 15,892.15                                                             |
| 03 June 2024           | 07 June 2024     | 3,249.27                                                                 | 1,831.21                                                    | 2,060.61                                                            | 9,614.94                                                              |
| 11 June 2024           | 14 June 2024     | 7,213.77                                                                 | 1,723.65                                                    | 1,425.19                                                            | 13,340.50                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 11 December 2023       | 15 December 2023 | 27,217                         | 924                                 | 15,123                                      | 11,171                                        |
| 18 December 2023       | 22 December 2023 | 21,825                         | 998                                 | 13,920                                      | 6,908                                         |
| 27 December 2023       | 29 December 2023 | 13,937                         | 725                                 | 9,750                                       | 3,462                                         |
| 02 January 2024        | 05 January 2024  | 21,418                         | 889                                 | 13,529                                      | 7,000                                         |
| 08 January 2024        | 12 January 2024  | 26,792                         | 983                                 | 16,879                                      | 8,930                                         |
| 15 January 2024        | 19 January 2024  | 25,032                         | 1,010                               | 14,584                                      | 9,438                                         |
| 22 January 2024        | 26 January 2024  | 24,198                         | 1,072                               | 14,661                                      | 8,465                                         |
| 29 January 2024        | 02 February 2024 | 26,048                         | 1,043                               | 15,871                                      | 9,135                                         |
| 05 February 2024       | 09 February 2024 | 21,754                         | 1,125                               | 11,873                                      | 8,756                                         |
| 14 February 2024       | 16 February 2024 | 18,682                         | 1,199                               | 10,304                                      | 7,179                                         |
| 19 February 2024       | 23 February 2024 | 23,937                         | 1,214                               | 15,305                                      | 7,419                                         |
| 26 February 2024       | 01 March 2024    | 23,261                         | 1,096                               | 14,863                                      | 7,303                                         |
| 04 March 2024          | 08 March 2024    | 27,881                         | 1,098                               | 18,746                                      | 8,037                                         |
| 11 March 2024          | 15 March 2024    | 28,425                         | 1,188                               | 17,882                                      | 9,356                                         |
| 18 March 2024          | 22 March 2024    | 24,987                         | 894                                 | 16,204                                      | 7,890                                         |
| 25 March 2024          | 28 March 2024    | 15,544                         | 796                                 | 9,582                                       | 5,166                                         |
| 02 April 2024          | 05 April 2024    | 18,920                         | 1,252                               | 11,258                                      | 6,410                                         |
| 08 April 2024          | 12 April 2024    | 25,068                         | 961                                 | 15,348                                      | 8,759                                         |
| 15 April 2024          | 19 April 2024    | 24,546                         | 954                                 | 14,841                                      | 8,752                                         |
| 22 April 2024          | 26 April 2024    | 24,099                         | 1,217                               | 15,276                                      | 7,607                                         |
| 29 April 2024          | 03 May 2024      | 20,484                         | 1,161                               | 13,260                                      | 6,064                                         |
| 06 May 2024            | 10 May 2024      | 22,372                         | 909                                 | 14,627                                      | 6,837                                         |
| 13 May 2024            | 17 May 2024      | 21,491                         | 1,065                               | 13,262                                      | 7,164                                         |
| 20 May 2024            | 24 May 2024      | 26,912                         | 2,137                               | 16,105                                      | 8,670                                         |
| 27 May 2024            | 31 May 2024      | 22,646                         | 962                                 | 13,695                                      | 7,990                                         |
| 03 June 2024           | 07 June 2024     | 25,822                         | 1,277                               | 15,048                                      | 9,498                                         |
| 11 June 2024           | 14 June 2024     | 25,936                         | 919                                 | 16,261                                      | 8,757                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 11 December 2023       | 15 December 2023 | 118                                                        | 9,486                                                              | 6,994                                                                | 807                                                            |
| 18 December 2023       | 22 December 2023 | 134                                                        | 7,373                                                              | 4,708                                                                | 864                                                            |
| 27 December 2023       | 29 December 2023 | 126                                                        | 6,398                                                              | 2,346                                                                | 599                                                            |
| 02 January 2024        | 05 January 2024  | 101                                                        | 8,780                                                              | 5,262                                                                | 788                                                            |
| 08 January 2024        | 12 January 2024  | 103                                                        | 11,311                                                             | 6,409                                                                | 880                                                            |
| 15 January 2024        | 19 January 2024  | 112                                                        | 9,477                                                              | 6,552                                                                | 898                                                            |
| 22 January 2024        | 26 January 2024  | 135                                                        | 9,039                                                              | 5,930                                                                | 937                                                            |
| 29 January 2024        | 02 February 2024 | 121                                                        | 10,267                                                             | 6,346                                                                | 922                                                            |
| 05 February 2024       | 09 February 2024 | 202                                                        | 7,498                                                              | 5,944                                                                | 923                                                            |
| 14 February 2024       | 16 February 2024 | 89                                                         | 5,693                                                              | 4,876                                                                | 1,110                                                          |
| 19 February 2024       | 23 February 2024 | 396                                                        | 8,787                                                              | 5,254                                                                | 818                                                            |
| 26 February 2024       | 01 March 2024    | 128                                                        | 9,494                                                              | 4,999                                                                | 968                                                            |
| 04 March 2024          | 08 March 2024    | 167                                                        | 12,444                                                             | 5,594                                                                | 932                                                            |
| 11 March 2024          | 15 March 2024    | 109                                                        | 11,443                                                             | 6,658                                                                | 1,079                                                          |
| 18 March 2024          | 22 March 2024    | 107                                                        | 10,053                                                             | 5,558                                                                | 787                                                            |
| 25 March 2024          | 28 March 2024    | 80                                                         | 6,049                                                              | 3,893                                                                | 716                                                            |
| 02 April 2024          | 05 April 2024    | 59                                                         | 6,817                                                              | 4,650                                                                | 1,194                                                          |
| 08 April 2024          | 12 April 2024    | 131                                                        | 9,854                                                              | 6,753                                                                | 830                                                            |
| 15 April 2024          | 19 April 2024    | 79                                                         | 9,576                                                              | 6,255                                                                | 875                                                            |
| 22 April 2024          | 26 April 2024    | 230                                                        | 9,885                                                              | 5,503                                                                | 987                                                            |
| 29 April 2024          | 03 May 2024      | 124                                                        | 8,359                                                              | 4,103                                                                | 1,037                                                          |
| 06 May 2024            | 10 May 2024      | 148                                                        | 9,111                                                              | 5,163                                                                | 761                                                            |
| 13 May 2024            | 17 May 2024      | 98                                                         | 8,275                                                              | 4,961                                                                | 967                                                            |
| 20 May 2024            | 24 May 2024      | 1,273                                                      | 10,803                                                             | 6,561                                                                | 864                                                            |
| 27 May 2024            | 31 May 2024      | 99                                                         | 8,888                                                              | 5,661                                                                | 863                                                            |
| 03 June 2024           | 07 June 2024     | 75                                                         | 9,177                                                              | 6,285                                                                | 1,202                                                          |
| 11 June 2024           | 14 June 2024     | 132                                                        | 10,071                                                             | 5,992                                                                | 787                                                            |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 11 December 2023       | 15 December 2023 | 5,637                                                                  | 4,177                                                                    | 134                                       | 257                                               |
| 18 December 2023       | 22 December 2023 | 6,547                                                                  | 2,200                                                                    | 157                                       | 154                                               |
| 27 December 2023       | 29 December 2023 | 3,353                                                                  | 1,116                                                                    | 78                                        | 80                                                |
| 02 January 2024        | 05 January 2024  | 4,750                                                                  | 1,738                                                                    | 112                                       | 247                                               |
| 08 January 2024        | 12 January 2024  | 5,569                                                                  | 2,521                                                                    | 138                                       | 279                                               |
| 15 January 2024        | 19 January 2024  | 5,108                                                                  | 2,886                                                                    | 119                                       | 290                                               |
| 22 January 2024        | 26 January 2024  | 5,622                                                                  | 2,536                                                                    | 225                                       | 240                                               |
| 29 January 2024        | 02 February 2024 | 5,604                                                                  | 2,790                                                                    | 99                                        | 284                                               |
| 05 February 2024       | 09 February 2024 | 4,375                                                                  | 2,813                                                                    | 137                                       | 230                                               |
| 14 February 2024       | 16 February 2024 | 4,612                                                                  | 2,304                                                                    | 139                                       | 228                                               |
| 19 February 2024       | 23 February 2024 | 6,518                                                                  | 2,165                                                                    | 123                                       | 235                                               |
| 26 February 2024       | 01 March 2024    | 5,369                                                                  | 2,304                                                                    | 150                                       | 216                                               |
| 04 March 2024          | 08 March 2024    | 6,302                                                                  | 2,443                                                                    | 126                                       | 267                                               |
| 11 March 2024          | 15 March 2024    | 6,439                                                                  | 2,698                                                                    | 134                                       | 232                                               |
| 18 March 2024          | 22 March 2024    | 6,151                                                                  | 2,332                                                                    | 104                                       | 175                                               |
| 25 March 2024          | 28 March 2024    | 3,533                                                                  | 1,274                                                                    | 94                                        | 132                                               |
| 02 April 2024          | 05 April 2024    | 4,441                                                                  | 1,761                                                                    | 192                                       | 111                                               |
| 08 April 2024          | 12 April 2024    | 5,494                                                                  | 2,006                                                                    | 155                                       | 226                                               |
| 15 April 2024          | 19 April 2024    | 5,266                                                                  | 2,497                                                                    | 116                                       | 270                                               |
| 22 April 2024          | 26 April 2024    | 5,391                                                                  | 2,104                                                                    | 168                                       | 157                                               |
| 29 April 2024          | 03 May 2024      | 4,901                                                                  | 1,961                                                                    | 151                                       | 232                                               |
| 06 May 2024            | 10 May 2024      | 5,516                                                                  | 1,674                                                                    | 126                                       | 217                                               |
| 13 May 2024            | 17 May 2024      | 4,987                                                                  | 2,203                                                                    | 174                                       | 154                                               |
| 20 May 2024            | 24 May 2024      | 5,302                                                                  | 2,109                                                                    | 110                                       | 184                                               |
| 27 May 2024            | 31 May 2024      | 4,807                                                                  | 2,329                                                                    | 113                                       | 210                                               |
| 03 June 2024           | 07 June 2024     | 5,871                                                                  | 3,213                                                                    | 401                                       | 346                                               |
| 11 June 2024           | 14 June 2024     | 6,190                                                                  | 2,765                                                                    | 111                                       | 334                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 11 December 2023       | 15 December 2023 | 6,020                                                  | 0                                         | 4,007                                             | 0                                                      |
| 18 December 2023       | 22 December 2023 | 2,986                                                  | 0                                         | 2,468                                             | 0                                                      |
| 27 December 2023       | 29 December 2023 | 1,334                                                  | 0                                         | 1,907                                             | 0                                                      |
| 02 January 2024        | 05 January 2024  | 2,978                                                  | 0                                         | 3,114                                             | 0                                                      |
| 08 January 2024        | 12 January 2024  | 4,296                                                  | 0                                         | 3,427                                             | 0                                                      |
| 15 January 2024        | 19 January 2024  | 4,339                                                  | 0                                         | 3,985                                             | 0                                                      |
| 22 January 2024        | 26 January 2024  | 4,609                                                  | 0                                         | 3,917                                             | 0                                                      |
| 29 January 2024        | 02 February 2024 | 4,881                                                  | 0                                         | 4,626                                             | 0                                                      |
| 05 February 2024       | 09 February 2024 | 4,388                                                  | 0                                         | 2,567                                             | 0                                                      |
| 14 February 2024       | 16 February 2024 | 3,233                                                  | 0                                         | 203                                               | 0                                                      |
| 19 February 2024       | 23 February 2024 | 3,525                                                  | 0                                         | 3,500                                             | 0                                                      |
| 26 February 2024       | 01 March 2024    | 3,693                                                  | 0                                         | 4,474                                             | 6                                                      |
| 04 March 2024          | 08 March 2024    | 3,938                                                  | 0                                         | 4,283                                             | 0                                                      |
| 11 March 2024          | 15 March 2024    | 4,196                                                  | 0                                         | 5,265                                             | 0                                                      |
| 18 March 2024          | 22 March 2024    | 4,308                                                  | 0                                         | 3,780                                             | 0                                                      |
| 25 March 2024          | 28 March 2024    | 1,887                                                  | 0                                         | 2,704                                             | 0                                                      |
| 02 April 2024          | 05 April 2024    | 2,490                                                  | 0                                         | 2,092                                             | 0                                                      |
| 08 April 2024          | 12 April 2024    | 3,153                                                  | 0                                         | 3,568                                             | 0                                                      |
| 15 April 2024          | 19 April 2024    | 3,779                                                  | 0                                         | 3,384                                             | 0                                                      |
| 22 April 2024          | 26 April 2024    | 3,189                                                  | 0                                         | 3,004                                             | 0                                                      |
| 29 April 2024          | 03 May 2024      | 2,500                                                  | 0                                         | 3,687                                             | 0                                                      |
| 06 May 2024            | 10 May 2024      | 2,790                                                  | 0                                         | 4,645                                             | 0                                                      |
| 13 May 2024            | 17 May 2024      | 2,792                                                  | 0                                         | 4,582                                             | 0                                                      |
| 20 May 2024            | 24 May 2024      | 3,339                                                  | 0                                         | 3,890                                             | 0                                                      |
| 27 May 2024            | 31 May 2024      | 3,880                                                  | 0                                         | 3,565                                             | 0                                                      |
| 03 June 2024           | 07 June 2024     | 3,582                                                  | 0                                         | 3,685                                             | 0                                                      |
| 11 June 2024           | 14 June 2024     | 3,923                                                  | 0                                         | 3,414                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 11 December 2023       | 15 December 2023 | 90                                        | 383                                               | 55                                                     | 0                                         |
| 18 December 2023       | 22 December 2023 | 90                                        | 452                                               | 26                                                     | 0                                         |
| 27 December 2023       | 29 December 2023 | 145                                       | 154                                               | 8                                                      | 0                                         |
| 02 January 2024        | 05 January 2024  | 144                                       | 282                                               | 29                                                     | 0                                         |
| 08 January 2024        | 12 January 2024  | 179                                       | 622                                               | 70                                                     | 0                                         |
| 15 January 2024        | 19 January 2024  | 206                                       | 474                                               | 48                                                     | 0                                         |
| 22 January 2024        | 26 January 2024  | 203                                       | 551                                               | 44                                                     | 0                                         |
| 29 January 2024        | 02 February 2024 | 210                                       | 806                                               | 41                                                     | 0                                         |
| 05 February 2024       | 09 February 2024 | 205                                       | 460                                               | 53                                                     | 0                                         |
| 14 February 2024       | 16 February 2024 | 248                                       | 466                                               | 41                                                     | 0                                         |
| 19 February 2024       | 23 February 2024 | 161                                       | 463                                               | 42                                                     | 0                                         |
| 26 February 2024       | 01 March 2024    | 230                                       | 430                                               | 41                                                     | 0                                         |
| 04 March 2024          | 08 March 2024    | 208                                       | 623                                               | 50                                                     | 0                                         |
| 11 March 2024          | 15 March 2024    | 243                                       | 700                                               | 78                                                     | 0                                         |
| 18 March 2024          | 22 March 2024    | 164                                       | 479                                               | 62                                                     | 0                                         |
| 25 March 2024          | 28 March 2024    | 161                                       | 356                                               | 39                                                     | 0                                         |
| 02 April 2024          | 05 April 2024    | 282                                       | 494                                               | 31                                                     | 0                                         |
| 08 April 2024          | 12 April 2024    | 162                                       | 728                                               | 40                                                     | 0                                         |
| 15 April 2024          | 19 April 2024    | 203                                       | 423                                               | 32                                                     | 0                                         |
| 22 April 2024          | 26 April 2024    | 201                                       | 760                                               | 26                                                     | 0                                         |
| 29 April 2024          | 03 May 2024      | 244                                       | 472                                               | 22                                                     | 0                                         |
| 06 May 2024            | 10 May 2024      | 140                                       | 319                                               | 51                                                     | 0                                         |
| 13 May 2024            | 17 May 2024      | 201                                       | 436                                               | 45                                                     | 0                                         |
| 20 May 2024            | 24 May 2024      | 178                                       | 538                                               | 53                                                     | 0                                         |
| 27 May 2024            | 31 May 2024      | 191                                       | 489                                               | 45                                                     | 0                                         |
| 03 June 2024           | 07 June 2024     | 160                                       | 636                                               | 106                                                    | 0                                         |
| 11 June 2024           | 14 June 2024     | 158                                       | 564                                               | 53                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 11 December 2023       | 15 December 2023 | 34                                                | 28                                                     | 0                                         | 90                                                |
| 18 December 2023       | 22 December 2023 | 19                                                | 166                                                    | 6                                         | 89                                                |
| 27 December 2023       | 29 December 2023 | 25                                                | 13                                                     | 0                                         | 92                                                |
| 02 January 2024        | 05 January 2024  | 28                                                | 23                                                     | 0                                         | 72                                                |
| 08 January 2024        | 12 January 2024  | 23                                                | 31                                                     | 0                                         | 101                                               |
| 15 January 2024        | 19 January 2024  | 35                                                | 45                                                     | 0                                         | 129                                               |
| 22 January 2024        | 26 January 2024  | 45                                                | 58                                                     | 0                                         | 80                                                |
| 29 January 2024        | 02 February 2024 | 34                                                | 17                                                     | 0                                         | 77                                                |
| 05 February 2024       | 09 February 2024 | 41                                                | 40                                                     | 0                                         | 77                                                |
| 14 February 2024       | 16 February 2024 | 28                                                | 31                                                     | 0                                         | 74                                                |
| 19 February 2024       | 23 February 2024 | 37                                                | 53                                                     | 195                                       | 73                                                |
| 26 February 2024       | 01 March 2024    | 25                                                | 30                                                     | 0                                         | 75                                                |
| 04 March 2024          | 08 March 2024    | 36                                                | 140                                                    | 0                                         | 62                                                |
| 11 March 2024          | 15 March 2024    | 35                                                | 125                                                    | 0                                         | 72                                                |
| 18 March 2024          | 22 March 2024    | 27                                                | 124                                                    | 0                                         | 54                                                |
| 25 March 2024          | 28 March 2024    | 13                                                | 33                                                     | 0                                         | 66                                                |
| 02 April 2024          | 05 April 2024    | 27                                                | 29                                                     | 0                                         | 124                                               |
| 08 April 2024          | 12 April 2024    | 29                                                | 37                                                     | 0                                         | 99                                                |
| 15 April 2024          | 19 April 2024    | 30                                                | 30                                                     | 0                                         | 63                                                |
| 22 April 2024          | 26 April 2024    | 33                                                | 20                                                     | 0                                         | 58                                                |
| 29 April 2024          | 03 May 2024      | 25                                                | 18                                                     | 0                                         | 49                                                |
| 06 May 2024            | 10 May 2024      | 29                                                | 58                                                     | 0                                         | 47                                                |
| 13 May 2024            | 17 May 2024      | 30                                                | 42                                                     | 0                                         | 55                                                |
| 20 May 2024            | 24 May 2024      | 31                                                | 48                                                     | 1,075                                     | 311                                               |
| 27 May 2024            | 31 May 2024      | 20                                                | 29                                                     | 1                                         | 78                                                |
| 03 June 2024           | 07 June 2024     | 23                                                | 117                                                    | 68                                        | 141                                               |
| 11 June 2024           | 14 June 2024     | 35                                                | 85                                                     | 4                                         | 71                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 11 December 2023       | 15 December 2023 | 1,210                                                  | 145                                       | 2,206                                             | 4                                                      |
| 18 December 2023       | 22 December 2023 | 1,240                                                  | 134                                       | 2,525                                             | 4                                                      |
| 27 December 2023       | 29 December 2023 | 708                                                    | 95                                        | 2,174                                             | 0                                                      |
| 02 January 2024        | 05 January 2024  | 466                                                    | 91                                        | 2,971                                             | 0                                                      |
| 08 January 2024        | 12 January 2024  | 1,137                                                  | 50                                        | 3,382                                             | 0                                                      |
| 15 January 2024        | 19 January 2024  | 1,470                                                  | 97                                        | 2,780                                             | 0                                                      |
| 22 January 2024        | 26 January 2024  | 1,410                                                  | 82                                        | 3,055                                             | 0                                                      |
| 29 January 2024        | 02 February 2024 | 1,204                                                  | 190                                       | 2,990                                             | 0                                                      |
| 05 February 2024       | 09 February 2024 | 1,171                                                  | 125                                       | 2,644                                             | 0                                                      |
| 14 February 2024       | 16 February 2024 | 789                                                    | 67                                        | 1,747                                             | 0                                                      |
| 19 February 2024       | 23 February 2024 | 1,517                                                  | 148                                       | 2,973                                             | 1                                                      |
| 26 February 2024       | 01 March 2024    | 888                                                    | 94                                        | 2,769                                             | 4                                                      |
| 04 March 2024          | 08 March 2024    | 1,281                                                  | 107                                       | 5,258                                             | 2                                                      |
| 11 March 2024          | 15 March 2024    | 1,200                                                  | 150                                       | 3,546                                             | 8                                                      |
| 18 March 2024          | 22 March 2024    | 951                                                    | 100                                       | 3,597                                             | 0                                                      |
| 25 March 2024          | 28 March 2024    | 1,351                                                  | 55                                        | 1,787                                             | 0                                                      |
| 02 April 2024          | 05 April 2024    | 1,232                                                  | 74                                        | 1,975                                             | 0                                                      |
| 08 April 2024          | 12 April 2024    | 1,509                                                  | 177                                       | 3,879                                             | 0                                                      |
| 15 April 2024          | 19 April 2024    | 1,850                                                  | 46                                        | 2,665                                             | 0                                                      |
| 22 April 2024          | 26 April 2024    | 1,346                                                  | 253                                       | 3,267                                             | 0                                                      |
| 29 April 2024          | 03 May 2024      | 1,051                                                  | 61                                        | 2,370                                             | 0                                                      |
| 06 May 2024            | 10 May 2024      | 1,124                                                  | 155                                       | 2,803                                             | 0                                                      |
| 13 May 2024            | 17 May 2024      | 1,674                                                  | 95                                        | 2,268                                             | 0                                                      |
| 20 May 2024            | 24 May 2024      | 2,368                                                  | 150                                       | 3,369                                             | 1                                                      |
| 27 May 2024            | 31 May 2024      | 1,285                                                  | 69                                        | 2,497                                             | 0                                                      |
| 03 June 2024           | 07 June 2024     | 2,216                                                  | 67                                        | 2,854                                             | 0                                                      |
| 11 June 2024           | 14 June 2024     | 1,772                                                  | 93                                        | 3,336                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 11 December 2023       | 15 December 2023 | 555                                          | 8,146                                                   | 3,854                                                     | 111                                              |
| 18 December 2023       | 22 December 2023 | 611                                          | 8,214                                                   | 2,487                                                     | 111                                              |
| 27 December 2023       | 29 December 2023 | 407                                          | 5,319                                                   | 1,400                                                     | 88                                               |
| 02 January 2024        | 05 January 2024  | 542                                          | 6,817                                                   | 3,505                                                     | 111                                              |
| 08 January 2024        | 12 January 2024  | 617                                          | 9,046                                                   | 3,397                                                     | 112                                              |
| 15 January 2024        | 19 January 2024  | 588                                          | 6,893                                                   | 3,536                                                     | 120                                              |
| 22 January 2024        | 26 January 2024  | 562                                          | 6,774                                                   | 2,346                                                     | 161                                              |
| 29 January 2024        | 02 February 2024 | 544                                          | 7,055                                                   | 2,993                                                     | 131                                              |
| 05 February 2024       | 09 February 2024 | 659                                          | 5,856                                                   | 3,105                                                     | 146                                              |
| 14 February 2024       | 16 February 2024 | 745                                          | 7,560                                                   | 3,087                                                     | 138                                              |
| 19 February 2024       | 23 February 2024 | 587                                          | 8,026                                                   | 2,281                                                     | 139                                              |
| 26 February 2024       | 01 March 2024    | 622                                          | 6,875                                                   | 2,643                                                     | 129                                              |
| 04 March 2024          | 08 March 2024    | 658                                          | 8,218                                                   | 2,628                                                     | 124                                              |
| 11 March 2024          | 15 March 2024    | 661                                          | 8,033                                                   | 3,749                                                     | 123                                              |
| 18 March 2024          | 22 March 2024    | 526                                          | 8,092                                                   | 2,446                                                     | 130                                              |
| 25 March 2024          | 28 March 2024    | 487                                          | 4,525                                                   | 1,858                                                     | 121                                              |
| 02 April 2024          | 05 April 2024    | 705                                          | 6,436                                                   | 2,629                                                     | 166                                              |
| 08 April 2024          | 12 April 2024    | 467                                          | 6,820                                                   | 4,021                                                     | 122                                              |
| 15 April 2024          | 19 April 2024    | 589                                          | 8,008                                                   | 3,062                                                     | 123                                              |
| 22 April 2024          | 26 April 2024    | 595                                          | 7,998                                                   | 3,027                                                     | 243                                              |
| 29 April 2024          | 03 May 2024      | 705                                          | 6,426                                                   | 2,473                                                     | 133                                              |
| 06 May 2024            | 10 May 2024      | 488                                          | 6,568                                                   | 2,815                                                     | 124                                              |
| 13 May 2024            | 17 May 2024      | 595                                          | 5,738                                                   | 2,612                                                     | 131                                              |
| 20 May 2024            | 24 May 2024      | 625                                          | 7,782                                                   | 2,862                                                     | 300                                              |
| 27 May 2024            | 31 May 2024      | 589                                          | 6,837                                                   | 2,751                                                     | 101                                              |
| 03 June 2024           | 07 June 2024     | 581                                          | 7,365                                                   | 3,478                                                     | 168                                              |
| 11 June 2024           | 14 June 2024     | 553                                          | 8,508                                                   | 2,925                                                     | 128                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 11 December 2023       | 15 December 2023 | 1,594                                                       | 1,284                                                         | 102                                               | 2,277                                                        |
| 18 December 2023       | 22 December 2023 | 1,981                                                       | 835                                                           | 105                                               | 1,737                                                        |
| 27 December 2023       | 29 December 2023 | 1,943                                                       | 482                                                           | 101                                               | 1,474                                                        |
| 02 January 2024        | 05 January 2024  | 1,682                                                       | 685                                                           | 98                                                | 2,353                                                        |
| 08 January 2024        | 12 January 2024  | 3,356                                                       | 979                                                           | 97                                                | 2,623                                                        |
| 15 January 2024        | 19 January 2024  | 2,272                                                       | 942                                                           | 84                                                | 2,511                                                        |
| 22 January 2024        | 26 January 2024  | 2,161                                                       | 1,232                                                         | 88                                                | 2,618                                                        |
| 29 January 2024        | 02 February 2024 | 2,034                                                       | 1,268                                                         | 118                                               | 2,866                                                        |
| 05 February 2024       | 09 February 2024 | 1,458                                                       | 1,140                                                         | 107                                               | 1,973                                                        |
| 14 February 2024       | 16 February 2024 | 1,172                                                       | 986                                                           | 119                                               | 1,140                                                        |
| 19 February 2024       | 23 February 2024 | 1,890                                                       | 939                                                           | 143                                               | 2,411                                                        |
| 26 February 2024       | 01 March 2024    | 2,210                                                       | 1,099                                                         | 96                                                | 2,297                                                        |
| 04 March 2024          | 08 March 2024    | 2,677                                                       | 1,184                                                         | 99                                                | 2,772                                                        |
| 11 March 2024          | 15 March 2024    | 2,078                                                       | 988                                                           | 124                                               | 2,084                                                        |
| 18 March 2024          | 22 March 2024    | 2,022                                                       | 1,084                                                         | 79                                                | 2,927                                                        |
| 25 March 2024          | 28 March 2024    | 1,724                                                       | 777                                                           | 90                                                | 1,636                                                        |
| 02 April 2024          | 05 April 2024    | 1,395                                                       | 920                                                           | 129                                               | 1,471                                                        |
| 08 April 2024          | 12 April 2024    | 3,049                                                       | 1,236                                                         | 97                                                | 2,392                                                        |
| 15 April 2024          | 19 April 2024    | 2,467                                                       | 1,251                                                         | 92                                                | 2,474                                                        |
| 22 April 2024          | 26 April 2024    | 2,950                                                       | 1,309                                                         | 111                                               | 2,508                                                        |
| 29 April 2024          | 03 May 2024      | 2,191                                                       | 1,219                                                         | 100                                               | 1,963                                                        |
| 06 May 2024            | 10 May 2024      | 2,669                                                       | 1,178                                                         | 94                                                | 2,382                                                        |
| 13 May 2024            | 17 May 2024      | 1,972                                                       | 1,134                                                         | 92                                                | 2,231                                                        |
| 20 May 2024            | 24 May 2024      | 2,445                                                       | 1,423                                                         | 264                                               | 2,429                                                        |
| 27 May 2024            | 31 May 2024      | 2,408                                                       | 1,244                                                         | 95                                                | 1,813                                                        |
| 03 June 2024           | 07 June 2024     | 1,912                                                       | 1,221                                                         | 117                                               | 1,928                                                        |
| 11 June 2024           | 14 June 2024     | 2,325                                                       | 1,361                                                         | 71                                                | 2,207                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 11 December 2023       | 15 December 2023 | 1,192                                                          | 224                                               | 4,406                                                        | 3,134                                                          |
| 18 December 2023       | 22 December 2023 | 824                                                            | 250                                               | 3,916                                                        | 1,738                                                          |
| 27 December 2023       | 29 December 2023 | 356                                                            | 132                                               | 3,059                                                        | 946                                                            |
| 02 January 2024        | 05 January 2024  | 750                                                            | 188                                               | 3,858                                                        | 2,064                                                          |
| 08 January 2024        | 12 January 2024  | 1,153                                                          | 193                                               | 4,493                                                        | 2,375                                                          |
| 15 January 2024        | 19 January 2024  | 1,149                                                          | 244                                               | 3,890                                                        | 2,802                                                          |
| 22 January 2024        | 26 January 2024  | 1,063                                                          | 218                                               | 4,089                                                        | 2,054                                                          |
| 29 January 2024        | 02 February 2024 | 1,002                                                          | 241                                               | 4,342                                                        | 2,408                                                          |
| 05 February 2024       | 09 February 2024 | 955                                                            | 275                                               | 3,410                                                        | 2,144                                                          |
| 14 February 2024       | 16 February 2024 | 806                                                            | 245                                               | 3,149                                                        | 1,800                                                          |
| 19 February 2024       | 23 February 2024 | 856                                                            | 312                                               | 4,386                                                        | 1,938                                                          |
| 26 February 2024       | 01 March 2024    | 961                                                            | 260                                               | 4,221                                                        | 1,762                                                          |
| 04 March 2024          | 08 March 2024    | 1,063                                                          | 259                                               | 4,996                                                        | 1,858                                                          |
| 11 March 2024          | 15 March 2024    | 1,029                                                          | 273                                               | 5,169                                                        | 1,872                                                          |
| 18 March 2024          | 22 March 2024    | 1,036                                                          | 195                                               | 4,650                                                        | 1,797                                                          |
| 25 March 2024          | 28 March 2024    | 660                                                            | 160                                               | 2,740                                                        | 1,337                                                          |
| 02 April 2024          | 05 April 2024    | 881                                                            | 241                                               | 3,398                                                        | 1,650                                                          |
| 08 April 2024          | 12 April 2024    | 1,264                                                          | 247                                               | 4,224                                                        | 2,292                                                          |
| 15 April 2024          | 19 April 2024    | 1,417                                                          | 198                                               | 4,041                                                        | 1,986                                                          |
| 22 April 2024          | 26 April 2024    | 981                                                            | 272                                               | 4,250                                                        | 1,673                                                          |
| 29 April 2024          | 03 May 2024      | 743                                                            | 235                                               | 3,619                                                        | 1,368                                                          |
| 06 May 2024            | 10 May 2024      | 977                                                            | 223                                               | 4,116                                                        | 1,472                                                          |
| 13 May 2024            | 17 May 2024      | 974                                                            | 243                                               | 3,649                                                        | 1,682                                                          |
| 20 May 2024            | 24 May 2024      | 1,021                                                          | 631                                               | 4,833                                                        | 1,853                                                          |
| 27 May 2024            | 31 May 2024      | 874                                                            | 203                                               | 3,939                                                        | 1,811                                                          |
| 03 June 2024           | 07 June 2024     | 1,116                                                          | 292                                               | 4,701                                                        | 2,265                                                          |
| 11 June 2024           | 14 June 2024     | 994                                                            | 218                                               | 4,912                                                        | 1,940                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 11 December 2023       | 15 December 2023 | 209                                                | 4,643                                                         | 2,925                                                           | 96                                                     |
| 18 December 2023       | 22 December 2023 | 246                                                | 4,401                                                         | 1,831                                                           | 96                                                     |
| 27 December 2023       | 29 December 2023 | 156                                                | 2,214                                                         | 959                                                             | 72                                                     |
| 02 January 2024        | 05 January 2024  | 198                                                | 4,086                                                         | 2,276                                                           | 95                                                     |
| 08 January 2024        | 12 January 2024  | 241                                                | 4,457                                                         | 2,518                                                           | 116                                                    |
| 15 January 2024        | 19 January 2024  | 221                                                | 4,277                                                         | 2,611                                                           | 103                                                    |
| 22 January 2024        | 26 January 2024  | 248                                                | 4,113                                                         | 2,216                                                           | 122                                                    |
| 29 January 2024        | 02 February 2024 | 214                                                | 4,965                                                         | 2,489                                                           | 112                                                    |
| 05 February 2024       | 09 February 2024 | 239                                                | 3,506                                                         | 2,707                                                           | 119                                                    |
| 14 February 2024       | 16 February 2024 | 305                                                | 3,389                                                         | 2,350                                                           | 124                                                    |
| 19 February 2024       | 23 February 2024 | 297                                                | 5,076                                                         | 2,211                                                           | 132                                                    |
| 26 February 2024       | 01 March 2024    | 259                                                | 4,640                                                         | 2,106                                                           | 115                                                    |
| 04 March 2024          | 08 March 2024    | 275                                                | 6,271                                                         | 2,647                                                           | 107                                                    |
| 11 March 2024          | 15 March 2024    | 270                                                | 6,912                                                         | 3,624                                                           | 121                                                    |
| 18 March 2024          | 22 March 2024    | 212                                                | 5,259                                                         | 2,532                                                           | 89                                                     |
| 25 March 2024          | 28 March 2024    | 170                                                | 2,637                                                         | 1,541                                                           | 80                                                     |
| 02 April 2024          | 05 April 2024    | 271                                                | 3,630                                                         | 1,889                                                           | 140                                                    |
| 08 April 2024          | 12 April 2024    | 226                                                | 4,361                                                         | 2,688                                                           | 88                                                     |
| 15 April 2024          | 19 April 2024    | 213                                                | 4,246                                                         | 2,614                                                           | 104                                                    |
| 22 April 2024          | 26 April 2024    | 238                                                | 4,214                                                         | 2,418                                                           | 112                                                    |
| 29 April 2024          | 03 May 2024      | 317                                                | 4,139                                                         | 1,754                                                           | 118                                                    |
| 06 May 2024            | 10 May 2024      | 211                                                | 4,324                                                         | 2,138                                                           | 84                                                     |
| 13 May 2024            | 17 May 2024      | 262                                                | 4,125                                                         | 2,089                                                           | 110                                                    |
| 20 May 2024            | 24 May 2024      | 465                                                | 4,876                                                         | 2,725                                                           | 223                                                    |
| 27 May 2024            | 31 May 2024      | 242                                                | 4,290                                                         | 2,540                                                           | 102                                                    |
| 03 June 2024           | 07 June 2024     | 337                                                | 5,167                                                         | 3,142                                                           | 136                                                    |
| 11 June 2024           | 14 June 2024     | 206                                                | 5,174                                                         | 2,753                                                           | 94                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 11 December 2023       | 15 December 2023 | 1,603                                                          | 1,379                                                            | 47                                                     | 137                                                            |
| 18 December 2023       | 22 December 2023 | 1,196                                                          | 1,022                                                            | 49                                                     | 203                                                            |
| 27 December 2023       | 29 December 2023 | 579                                                            | 363                                                              | 41                                                     | 127                                                            |
| 02 January 2024        | 05 January 2024  | 1,075                                                          | 732                                                              | 55                                                     | 96                                                             |
| 08 January 2024        | 12 January 2024  | 1,244                                                          | 1,123                                                            | 59                                                     | 171                                                            |
| 15 January 2024        | 19 January 2024  | 1,034                                                          | 1,157                                                            | 58                                                     | 120                                                            |
| 22 January 2024        | 26 January 2024  | 1,021                                                          | 1,060                                                            | 67                                                     | 135                                                            |
| 29 January 2024        | 02 February 2024 | 983                                                            | 1,251                                                            | 59                                                     | 141                                                            |
| 05 February 2024       | 09 February 2024 | 946                                                            | 1,141                                                            | 60                                                     | 142                                                            |
| 14 February 2024       | 16 February 2024 | 877                                                            | 808                                                              | 72                                                     | 149                                                            |
| 19 February 2024       | 23 February 2024 | 1,070                                                          | 758                                                              | 54                                                     | 115                                                            |
| 26 February 2024       | 01 March 2024    | 990                                                            | 877                                                              | 61                                                     | 94                                                             |
| 04 March 2024          | 08 March 2024    | 1,472                                                          | 854                                                              | 62                                                     | 91                                                             |
| 11 March 2024          | 15 March 2024    | 1,109                                                          | 1,291                                                            | 71                                                     | 102                                                            |
| 18 March 2024          | 22 March 2024    | 856                                                            | 849                                                              | 50                                                     | 98                                                             |
| 25 March 2024          | 28 March 2024    | 490                                                            | 496                                                              | 46                                                     | 81                                                             |
| 02 April 2024          | 05 April 2024    | 678                                                            | 595                                                              | 78                                                     | 140                                                            |
| 08 April 2024          | 12 April 2024    | 843                                                            | 787                                                              | 47                                                     | 81                                                             |
| 15 April 2024          | 19 April 2024    | 1,052                                                          | 769                                                              | 60                                                     | 94                                                             |
| 22 April 2024          | 26 April 2024    | 785                                                            | 698                                                              | 64                                                     | 112                                                            |
| 29 April 2024          | 03 May 2024      | 764                                                            | 567                                                              | 67                                                     | 95                                                             |
| 06 May 2024            | 10 May 2024      | 712                                                            | 695                                                              | 45                                                     | 67                                                             |
| 13 May 2024            | 17 May 2024      | 805                                                            | 710                                                              | 59                                                     | 85                                                             |
| 20 May 2024            | 24 May 2024      | 925                                                            | 790                                                              | 83                                                     | 131                                                            |
| 27 May 2024            | 31 May 2024      | 756                                                            | 775                                                              | 57                                                     | 87                                                             |
| 03 June 2024           | 07 June 2024     | 794                                                            | 872                                                              | 67                                                     | 143                                                            |
| 11 June 2024           | 14 June 2024     | 1,180                                                          | 1,033                                                            | 52                                                     | 104                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 11 December 2023       | 15 December 2023 | 166                                                              | 136                                              | 465                                                         | 1,092                                                         |
| 18 December 2023       | 22 December 2023 | 119                                                              | 142                                              | 487                                                         | 540                                                           |
| 27 December 2023       | 29 December 2023 | 119                                                              | 135                                              | 357                                                         | 240                                                           |
| 02 January 2024        | 05 January 2024  | 119                                                              | 146                                              | 380                                                         | 376                                                           |
| 08 January 2024        | 12 January 2024  | 160                                                              | 166                                              | 536                                                         | 624                                                           |
| 15 January 2024        | 19 January 2024  | 134                                                              | 181                                              | 482                                                         | 645                                                           |
| 22 January 2024        | 26 January 2024  | 199                                                              | 169                                              | 527                                                         | 643                                                           |
| 29 January 2024        | 02 February 2024 | 228                                                              | 168                                              | 542                                                         | 491                                                           |
| 05 February 2024       | 09 February 2024 | 155                                                              | 181                                              | 439                                                         | 515                                                           |
| 14 February 2024       | 16 February 2024 | 113                                                              | 196                                              | 430                                                         | 318                                                           |
| 19 February 2024       | 23 February 2024 | 272                                                              | 139                                              | 358                                                         | 447                                                           |
| 26 February 2024       | 01 March 2024    | 153                                                              | 177                                              | 411                                                         | 347                                                           |
| 04 March 2024          | 08 March 2024    | 89                                                               | 174                                              | 469                                                         | 344                                                           |
| 11 March 2024          | 15 March 2024    | 70                                                               | 207                                              | 429                                                         | 484                                                           |
| 18 March 2024          | 22 March 2024    | 87                                                               | 140                                              | 393                                                         | 506                                                           |
| 25 March 2024          | 28 March 2024    | 116                                                              | 130                                              | 274                                                         | 241                                                           |
| 02 April 2024          | 05 April 2024    | 149                                                              | 229                                              | 548                                                         | 327                                                           |
| 08 April 2024          | 12 April 2024    | 127                                                              | 135                                              | 400                                                         | 366                                                           |
| 15 April 2024          | 19 April 2024    | 153                                                              | 165                                              | 470                                                         | 563                                                           |
| 22 April 2024          | 26 April 2024    | 83                                                               | 179                                              | 458                                                         | 446                                                           |
| 29 April 2024          | 03 May 2024      | 128                                                              | 193                                              | 492                                                         | 287                                                           |
| 06 May 2024            | 10 May 2024      | 61                                                               | 128                                              | 357                                                         | 317                                                           |
| 13 May 2024            | 17 May 2024      | 131                                                              | 169                                              | 395                                                         | 445                                                           |
| 20 May 2024            | 24 May 2024      | 192                                                              | 173                                              | 467                                                         | 667                                                           |
| 27 May 2024            | 31 May 2024      | 82                                                               | 162                                              | 403                                                         | 667                                                           |
| 03 June 2024           | 07 June 2024     | 273                                                              | 161                                              | 404                                                         | 611                                                           |
| 11 June 2024           | 14 June 2024     | 155                                                              | 151                                              | 360                                                         | 522                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|-------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                   | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 1,958,111.29                        | 303,297.38                               | 824,105.33                                       | 830,708.58                                         |
| 24 June 2024           | 28 June 2024      | 2,171,287.28                        | 216,254.71                               | 809,727.25                                       | 1,145,305.33                                       |
| 02 July 2024           | 05 July 2024      | 1,680,474.04                        | 223,808.46                               | 665,632.24                                       | 791,033.34                                         |
| 08 July 2024           | 12 July 2024      | 1,875,018.94                        | 191,187.82                               | 729,106.03                                       | 954,725.09                                         |
| 15 July 2024           | 19 July 2024      | 2,097,344.86                        | 220,179.17                               | 615,395.85                                       | 1,261,769.84                                       |
| 22 July 2024           | 26 July 2024      | 2,855,605.75                        | 173,056.89                               | 686,795.61                                       | 1,995,753.25                                       |
| 29 July 2024           | 02 August 2024    | 2,735,608.49                        | 209,915.04                               | 722,228.18                                       | 1,803,465.26                                       |
| 05 August 2024         | 09 August 2024    | 4,069,789.75                        | 232,038.25                               | 717,953.55                                       | 3,119,797.95                                       |
| 12 August 2024         | 16 August 2024    | 1,666,228.63                        | 207,715.22                               | 693,226.47                                       | 765,286.94                                         |
| 19 August 2024         | 23 August 2024    | 2,546,995.69                        | 344,275.69                               | 844,764.30                                       | 1,357,955.70                                       |
| 26 August 2024         | 30 August 2024    | 2,768,686.02                        | 328,040.82                               | 810,013.08                                       | 1,630,632.12                                       |
| 02 September 2024      | 06 September 2024 | 2,679,335.78                        | 420,399.20                               | 1,132,372.45                                     | 1,126,564.13                                       |
| 09 September 2024      | 13 September 2024 | 2,697,844.51                        | 401,765.69                               | 1,025,007.66                                     | 1,271,071.15                                       |
| 16 September 2024      | 20 September 2024 | 2,597,926.93                        | 402,463.37                               | 903,737.13                                       | 1,291,726.42                                       |
| 23 September 2024      | 27 September 2024 | 4,849,047.79                        | 429,750.94                               | 1,183,413.71                                     | 3,235,883.13                                       |
| 30 September 2024      | 04 October 2024   | 2,660,611.57                        | 422,964.69                               | 790,732.01                                       | 1,446,914.87                                       |
| 07 October 2024        | 10 October 2024   | 3,259,722.87                        | 190,749.27                               | 836,497.37                                       | 2,232,476.23                                       |
| 14 October 2024        | 18 October 2024   | 2,841,078.13                        | 418,199.80                               | 1,059,114.44                                     | 1,363,763.89                                       |
| 21 October 2024        | 25 October 2024   | 3,223,631.64                        | 265,789.01                               | 1,062,890.06                                     | 1,894,952.58                                       |
| 28 October 2024        | 01 November 2024  | 2,502,188.94                        | 249,146.72                               | 875,099.39                                       | 1,377,942.83                                       |
| 04 November 2024       | 08 November 2024  | 2,559,668.17                        | 223,257.99                               | 742,066.10                                       | 1,594,344.08                                       |
| 11 November 2024       | 15 November 2024  | 2,660,045.49                        | 236,456.66                               | 1,001,038.59                                     | 1,422,550.25                                       |
| 18 November 2024       | 22 November 2024  | 2,440,254.82                        | 243,471.71                               | 912,070.01                                       | 1,284,713.09                                       |
| 25 November 2024       | 29 November 2024  | 4,035,956.61                        | 384,834.87                               | 1,171,554.19                                     | 2,479,567.55                                       |
| 02 December 2024       | 06 December 2024  | 2,937,934.17                        | 195,949.85                               | 1,050,114.83                                     | 1,691,869.49                                       |
| 09 December 2024       | 13 December 2024  | 2,316,468.04                        | 197,030.80                               | 860,367.59                                       | 1,259,069.66                                       |
| 16 December 2024       | 20 December 2024  | 4,019,836.23                        | 332,220.45                               | 968,191.68                                       | 2,719,424.10                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 17 June 2024           | 21 June 2024      | 32,746.18                                                         | 408,309.50                                                                | 521,008.11                                                                     | 270,551.19                                                            |
| 24 June 2024           | 28 June 2024      | 16,536.35                                                         | 436,579.17                                                                | 701,117.80                                                                     | 199,718.35                                                            |
| 02 July 2024           | 05 July 2024      | 27,657.03                                                         | 306,315.29                                                                | 494,378.36                                                                     | 196,151.43                                                            |
| 08 July 2024           | 12 July 2024      | 14,513.51                                                         | 327,233.53                                                                | 640,305.24                                                                     | 176,674.31                                                            |
| 15 July 2024           | 19 July 2024      | 20,157.90                                                         | 262,063.56                                                                | 770,238.32                                                                     | 200,021.26                                                            |
| 22 July 2024           | 26 July 2024      | 13,089.23                                                         | 384,727.52                                                                | 1,348,785.29                                                                   | 159,967.66                                                            |
| 29 July 2024           | 02 August 2024    | 25,844.36                                                         | 305,726.33                                                                | 1,123,457.12                                                                   | 184,070.68                                                            |
| 05 August 2024         | 09 August 2024    | 34,990.16                                                         | 346,802.63                                                                | 2,034,271.07                                                                   | 197,048.10                                                            |
| 12 August 2024         | 16 August 2024    | 32,910.47                                                         | 413,649.94                                                                | 533,590.54                                                                     | 174,804.75                                                            |
| 19 August 2024         | 23 August 2024    | 80,954.61                                                         | 459,658.51                                                                | 649,360.82                                                                     | 263,321.08                                                            |
| 26 August 2024         | 30 August 2024    | 101,767.33                                                        | 476,592.73                                                                | 1,100,651.89                                                                   | 226,273.48                                                            |
| 02 September 2024      | 06 September 2024 | 196,742.32                                                        | 739,905.96                                                                | 804,219.83                                                                     | 223,656.89                                                            |
| 09 September 2024      | 13 September 2024 | 31,387.16                                                         | 501,971.01                                                                | 769,690.79                                                                     | 370,378.53                                                            |
| 16 September 2024      | 20 September 2024 | 52,443.19                                                         | 422,340.45                                                                | 818,331.38                                                                     | 350,020.18                                                            |
| 23 September 2024      | 27 September 2024 | 58,462.72                                                         | 603,773.17                                                                | 2,384,015.78                                                                   | 371,288.22                                                            |
| 30 September 2024      | 04 October 2024   | 9,939.51                                                          | 250,677.67                                                                | 867,727.96                                                                     | 413,025.18                                                            |
| 07 October 2024        | 10 October 2024   | 13,351.88                                                         | 482,093.14                                                                | 1,431,083.42                                                                   | 177,397.39                                                            |
| 14 October 2024        | 18 October 2024   | 36,926.29                                                         | 499,791.77                                                                | 900,588.79                                                                     | 381,273.51                                                            |
| 21 October 2024        | 25 October 2024   | 26,762.16                                                         | 627,814.16                                                                | 1,170,619.36                                                                   | 239,026.85                                                            |
| 28 October 2024        | 01 November 2024  | 13,350.83                                                         | 415,668.91                                                                | 777,548.95                                                                     | 235,795.89                                                            |
| 04 November 2024       | 08 November 2024  | 10,960.36                                                         | 405,494.42                                                                | 1,077,747.30                                                                   | 212,297.63                                                            |
| 11 November 2024       | 15 November 2024  | 19,288.29                                                         | 565,229.26                                                                | 898,959.24                                                                     | 217,168.37                                                            |
| 18 November 2024       | 22 November 2024  | 47,152.56                                                         | 634,761.86                                                                | 556,399.76                                                                     | 196,319.15                                                            |
| 25 November 2024       | 29 November 2024  | 192,992.23                                                        | 902,916.11                                                                | 1,648,418.65                                                                   | 191,842.63                                                            |
| 02 December 2024       | 06 December 2024  | 6,394.74                                                          | 637,640.31                                                                | 1,018,443.35                                                                   | 189,555.12                                                            |
| 09 December 2024       | 13 December 2024  | 14,481.66                                                         | 509,367.30                                                                | 688,986.18                                                                     | 182,549.14                                                            |
| 16 December 2024       | 20 December 2024  | 146,369.08                                                        | 621,380.94                                                                | 1,877,065.81                                                                   | 185,851.37                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 17 June 2024           | 21 June 2024      | 415,795.83                                                                       | 309,700.47                                                                         | 72,294.43                                           | 7,431.48                                                    |
| 24 June 2024           | 28 June 2024      | 373,148.08                                                                       | 444,187.53                                                                         | 6,146.68                                            | 35,329.08                                                   |
| 02 July 2024           | 05 July 2024      | 359,316.94                                                                       | 296,654.98                                                                         | 6,065.19                                            | 28,636.26                                                   |
| 08 July 2024           | 12 July 2024      | 401,872.49                                                                       | 314,419.85                                                                         | 9,003.67                                            | 87,544.13                                                   |
| 15 July 2024           | 19 July 2024      | 353,332.29                                                                       | 491,531.53                                                                         | 11,080.74                                           | 77,040.23                                                   |
| 22 July 2024           | 26 July 2024      | 302,068.09                                                                       | 646,967.96                                                                         | 7,284.34                                            | 46,844.15                                                   |
| 29 July 2024           | 02 August 2024    | 416,501.85                                                                       | 680,008.14                                                                         | 11,027.38                                           | 122,419.74                                                  |
| 05 August 2024         | 09 August 2024    | 371,150.92                                                                       | 1,085,526.88                                                                       | 25,251.02                                           | 73,785.22                                                   |
| 12 August 2024         | 16 August 2024    | 279,576.53                                                                       | 231,696.40                                                                         | 6,323.14                                            | 22,402.62                                                   |
| 19 August 2024         | 23 August 2024    | 385,105.79                                                                       | 708,594.89                                                                         | 9,462.42                                            | 52,178.49                                                   |
| 26 August 2024         | 30 August 2024    | 333,420.35                                                                       | 529,980.24                                                                         | 123,301.71                                          | 53,316.46                                                   |
| 02 September 2024      | 06 September 2024 | 392,466.49                                                                       | 322,344.30                                                                         | 4,704.76                                            | 11,897.79                                                   |
| 09 September 2024      | 13 September 2024 | 523,036.66                                                                       | 501,380.36                                                                         | 16,307.56                                           | 43,469.46                                                   |
| 16 September 2024      | 20 September 2024 | 481,396.68                                                                       | 473,395.04                                                                         | 23,487.18                                           | 44,600.99                                                   |
| 23 September 2024      | 27 September 2024 | 579,640.55                                                                       | 851,867.35                                                                         | 12,868.19                                           | 67,369.83                                                   |
| 30 September 2024      | 04 October 2024   | 540,054.34                                                                       | 579,186.91                                                                         | 17,235.72                                           | 121,357.32                                                  |
| 07 October 2024        | 10 October 2024   | 354,404.23                                                                       | 801,392.82                                                                         | 23,011.69                                           | 53,927.86                                                   |
| 14 October 2024        | 18 October 2024   | 559,322.67                                                                       | 463,175.10                                                                         | 16,008.13                                           | 33,349.70                                                   |
| 21 October 2024        | 25 October 2024   | 435,075.90                                                                       | 724,333.22                                                                         | 17,783.83                                           | 88,058.17                                                   |
| 28 October 2024        | 01 November 2024  | 459,430.48                                                                       | 600,393.88                                                                         | 12,922.40                                           | 110,668.11                                                  |
| 04 November 2024       | 08 November 2024  | 336,571.69                                                                       | 516,596.78                                                                         | 16,443.13                                           | 32,113.57                                                   |
| 11 November 2024       | 15 November 2024  | 435,809.33                                                                       | 523,591.00                                                                         | 13,526.11                                           | 99,217.81                                                   |
| 18 November 2024       | 22 November 2024  | 277,308.16                                                                       | 728,313.33                                                                         | 8,591.46                                            | 9,232.49                                                    |
| 25 November 2024       | 29 November 2024  | 268,638.08                                                                       | 831,148.90                                                                         | 18,078.09                                           | 16,626.98                                                   |
| 02 December 2024       | 06 December 2024  | 412,474.53                                                                       | 673,426.13                                                                         | 8,009.35                                            | 49,529.57                                                   |
| 09 December 2024       | 13 December 2024  | 351,000.28                                                                       | 570,083.48                                                                         | 9,324.81                                            | 10,960.37                                                   |
| 16 December 2024       | 20 December 2024  | 346,810.75                                                                       | 842,358.29                                                                         | 92,448.28                                           | 31,931.25                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 322,175.08                                                    | 0.00                                                | 220,442.37                                                  | 0.00                                                          |
| 24 June 2024           | 28 June 2024      | 559,684.47                                                    | 0.00                                                | 229,922.22                                                  | 0.00                                                          |
| 02 July 2024           | 05 July 2024      | 261,791.24                                                    | 0.00                                                | 165,932.32                                                  | 0.00                                                          |
| 08 July 2024           | 12 July 2024      | 368,708.30                                                    | 0.00                                                | 196,841.46                                                  | 0.00                                                          |
| 15 July 2024           | 19 July 2024      | 419,684.06                                                    | 0.00                                                | 98,187.28                                                   | 0.00                                                          |
| 22 July 2024           | 26 July 2024      | 964,518.80                                                    | 0.00                                                | 217,750.45                                                  | 275.15                                                        |
| 29 July 2024           | 02 August 2024    | 332,705.79                                                    | 0.00                                                | 158,290.20                                                  | 0.00                                                          |
| 05 August 2024         | 09 August 2024    | 1,941,827.26                                                  | 0.00                                                | 223,044.77                                                  | 0.00                                                          |
| 12 August 2024         | 16 August 2024    | 360,606.00                                                    | 0.00                                                | 220,947.53                                                  | 0.00                                                          |
| 19 August 2024         | 23 August 2024    | 430,434.02                                                    | 0.00                                                | 161,951.90                                                  | 0.00                                                          |
| 26 August 2024         | 30 August 2024    | 1,120,691.20                                                  | 0.00                                                | 277,931.42                                                  | 0.00                                                          |
| 02 September 2024      | 06 September 2024 | 285,011.55                                                    | 0.00                                                | 357,042.41                                                  | 0.00                                                          |
| 09 September 2024      | 13 September 2024 | 353,453.03                                                    | 0.00                                                | 324,415.86                                                  | 0.00                                                          |
| 16 September 2024      | 20 September 2024 | 349,463.15                                                    | 0.00                                                | 216,493.63                                                  | 0.00                                                          |
| 23 September 2024      | 27 September 2024 | 2,082,426.54                                                  | 0.00                                                | 434,717.07                                                  | 0.00                                                          |
| 30 September 2024      | 04 October 2024   | 478,263.92                                                    | 0.00                                                | 114,067.91                                                  | 0.00                                                          |
| 07 October 2024        | 10 October 2024   | 1,444,089.88                                                  | 0.00                                                | 198,616.85                                                  | 0.00                                                          |
| 14 October 2024        | 18 October 2024   | 393,410.50                                                    | 0.00                                                | 357,930.10                                                  | 0.00                                                          |
| 21 October 2024        | 25 October 2024   | 1,286,423.32                                                  | 0.00                                                | 317,558.96                                                  | 282.13                                                        |
| 28 October 2024        | 01 November 2024  | 545,024.11                                                    | 0.00                                                | 243,228.49                                                  | 0.00                                                          |
| 04 November 2024       | 08 November 2024  | 922,568.30                                                    | 0.00                                                | 186,537.28                                                  | 0.00                                                          |
| 11 November 2024       | 15 November 2024  | 989,407.64                                                    | 0.00                                                | 307,578.52                                                  | 0.00                                                          |
| 18 November 2024       | 22 November 2024  | 340,153.67                                                    | 0.00                                                | 350,767.35                                                  | 0.00                                                          |
| 25 November 2024       | 29 November 2024  | 1,259,751.76                                                  | 0.00                                                | 207,679.60                                                  | 0.00                                                          |
| 02 December 2024       | 06 December 2024  | 366,901.67                                                    | 0.00                                                | 442,257.55                                                  | 0.00                                                          |
| 09 December 2024       | 13 December 2024  | 460,077.40                                                    | 0.00                                                | 346,331.16                                                  | 0.00                                                          |
| 16 December 2024       | 20 December 2024  | 1,420,548.85                                                  | 0.00                                                | 261,667.50                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 17 June 2024           | 21 June 2024      | 25,327.83                                           | 14,920.98                                                   | 15,778.47                                                     | 0.00                                                |
| 24 June 2024           | 28 June 2024      | 22,093.18                                           | 11,884.84                                                   | 6,083.38                                                      | 0.00                                                |
| 02 July 2024           | 05 July 2024      | 22,823.53                                           | 11,900.11                                                   | 7,527.30                                                      | 0.00                                                |
| 08 July 2024           | 12 July 2024      | 18,843.50                                           | 14,198.03                                                   | 6,223.88                                                      | 0.00                                                |
| 15 July 2024           | 19 July 2024      | 23,019.97                                           | 11,499.36                                                   | 11,655.73                                                     | 0.00                                                |
| 22 July 2024           | 26 July 2024      | 22,831.49                                           | 15,970.06                                                   | 19,756.54                                                     | 0.00                                                |
| 29 July 2024           | 02 August 2024    | 21,837.72                                           | 14,332.76                                                   | 8,793.36                                                      | 0.00                                                |
| 05 August 2024         | 09 August 2024    | 21,897.69                                           | 12,518.35                                                   | 10,974.05                                                     | 0.00                                                |
| 12 August 2024         | 16 August 2024    | 23,505.84                                           | 7,008.37                                                    | 4,702.38                                                      | 0.00                                                |
| 19 August 2024         | 23 August 2024    | 22,390.20                                           | 8,826.86                                                    | 12,618.16                                                     | 0.00                                                |
| 26 August 2024         | 30 August 2024    | 23,276.46                                           | 14,756.71                                                   | 6,895.60                                                      | 0.00                                                |
| 02 September 2024      | 06 September 2024 | 25,372.05                                           | 55,033.09                                                   | 8,448.20                                                      | 0.00                                                |
| 09 September 2024      | 13 September 2024 | 26,041.42                                           | 16,999.11                                                   | 15,946.62                                                     | 0.00                                                |
| 16 September 2024      | 20 September 2024 | 29,166.06                                           | 15,424.65                                                   | 20,386.11                                                     | 0.00                                                |
| 23 September 2024      | 27 September 2024 | 26,088.78                                           | 14,779.23                                                   | 7,794.26                                                      | 0.00                                                |
| 30 September 2024      | 04 October 2024   | 27,061.10                                           | 15,919.85                                                   | 7,237.01                                                      | 0.00                                                |
| 07 October 2024        | 10 October 2024   | 17,833.84                                           | 8,957.68                                                    | 4,439.35                                                      | 0.00                                                |
| 14 October 2024        | 18 October 2024   | 26,877.93                                           | 13,132.77                                                   | 8,359.12                                                      | 0.00                                                |
| 21 October 2024        | 25 October 2024   | 22,984.73                                           | 9,755.55                                                    | 4,505.87                                                      | 0.00                                                |
| 28 October 2024        | 01 November 2024  | 21,692.98                                           | 10,658.64                                                   | 3,157.28                                                      | 0.00                                                |
| 04 November 2024       | 08 November 2024  | 21,056.42                                           | 93,880.04                                                   | 8,164.25                                                      | 0.00                                                |
| 11 November 2024       | 15 November 2024  | 20,920.26                                           | 7,221.20                                                    | 1,894.78                                                      | 0.00                                                |
| 18 November 2024       | 22 November 2024  | 19,428.09                                           | 12,189.83                                                   | 5,203.72                                                      | 0.00                                                |
| 25 November 2024       | 29 November 2024  | 19,438.38                                           | 9,446.31                                                    | 7,894.64                                                      | 0.00                                                |
| 02 December 2024       | 06 December 2024  | 19,547.39                                           | 7,023.88                                                    | 4,424.89                                                      | 0.00                                                |
| 09 December 2024       | 13 December 2024  | 22,780.93                                           | 8,861.14                                                    | 20,523.70                                                     | 0.00                                                |
| 16 December 2024       | 20 December 2024  | 20,811.54                                           | 12,154.00                                                   | 14,366.94                                                     | 0.00                                                |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 17 June 2024           | 21 June 2024      | 2,014.54                                                    | 7,129.37                                                      | 177.13                                              | 13,555.55                                                   |
| 24 June 2024           | 28 June 2024      | 1,851.65                                                    | 687.88                                                        | 0.00                                                | 9,371.81                                                    |
| 02 July 2024           | 05 July 2024      | 2,203.52                                                    | 6,472.02                                                      | 0.00                                                | 6,898.88                                                    |
| 08 July 2024           | 12 July 2024      | 2,258.08                                                    | 1,248.08                                                      | 0.00                                                | 11,328.08                                                   |
| 15 July 2024           | 19 July 2024      | 2,503.23                                                    | 666.16                                                        | 0.00                                                | 11,500.33                                                   |
| 22 July 2024           | 26 July 2024      | 3,217.62                                                    | 3,101.68                                                      | 0.00                                                | 7,352.84                                                    |
| 29 July 2024           | 02 August 2024    | 3,824.29                                                    | 3,153.87                                                      | 0.00                                                | 11,698.95                                                   |
| 05 August 2024         | 09 August 2024    | 2,756.52                                                    | 664.70                                                        | 0.00                                                | 12,020.71                                                   |
| 12 August 2024         | 16 August 2024    | 4,486.41                                                    | 1,222.56                                                      | 0.00                                                | 8,573.79                                                    |
| 19 August 2024         | 23 August 2024    | 3,441.81                                                    | 3,653.75                                                      | 141,610.55                                          | 28,894.05                                                   |
| 26 August 2024         | 30 August 2024    | 3,619.67                                                    | 1,508.26                                                      | 528.65                                              | 15,021.88                                                   |
| 02 September 2024      | 06 September 2024 | 749.37                                                      | 116,347.35                                                    | 125.23                                              | 2,376.92                                                    |
| 09 September 2024      | 13 September 2024 | 1.45                                                        | 6,465.84                                                      | 70.25                                               | 1,501.98                                                    |
| 16 September 2024      | 20 September 2024 | 0.41                                                        | 6,991.08                                                      | 0.00                                                | 2,961.63                                                    |
| 23 September 2024      | 27 September 2024 | 4.23                                                        | 4,578.24                                                      | 0.00                                                | 1,298.79                                                    |
| 30 September 2024      | 04 October 2024   | 0.42                                                        | 6,245.58                                                      | 0.00                                                | 196.51                                                      |
| 07 October 2024        | 10 October 2024   | 8.78                                                        | 4,137.57                                                      | 47.24                                               | 1,662.28                                                    |
| 14 October 2024        | 18 October 2024   | 0.74                                                        | 7,463.77                                                      | 0.00                                                | 353.10                                                      |
| 21 October 2024        | 25 October 2024   | 0.61                                                        | 6,179.66                                                      | 173.49                                              | 251.04                                                      |
| 28 October 2024        | 01 November 2024  | 2.35                                                        | 3,644.00                                                      | 561.45                                              | 12,834.09                                                   |
| 04 November 2024       | 08 November 2024  | 0.47                                                        | 176,290.39                                                    | 0.00                                                | 1,145.58                                                    |
| 11 November 2024       | 15 November 2024  | 1.16                                                        | 2,431.89                                                      | 0.00                                                | 1,989.77                                                    |
| 18 November 2024       | 22 November 2024  | 1.72                                                        | 2,537.74                                                      | 0.00                                                | 209.30                                                      |
| 25 November 2024       | 29 November 2024  | 0.00                                                        | 11,599.92                                                     | 107,379.91                                          | 563.75                                                      |
| 02 December 2024       | 06 December 2024  | 0.97                                                        | 22,524.54                                                     | 0.00                                                | 462.36                                                      |
| 09 December 2024       | 13 December 2024  | 0.00                                                        | 4,390.92                                                      | 65.60                                               | 269.63                                                      |
| 16 December 2024       | 20 December 2024  | 0.16                                                        | 5,950.26                                                      | 0.00                                                | 229.97                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 131,918.24                                                    | 8,005.88                                            | 146,004.23                                                  | 0.13                                                          |
| 24 June 2024           | 28 June 2024      | 104,033.17                                                    | 3,776.11                                            | 149,162.02                                                  | 0.00                                                          |
| 02 July 2024           | 05 July 2024      | 175,065.83                                                    | 6,490.20                                            | 90,744.67                                                   | 0.00                                                          |
| 08 July 2024           | 12 July 2024      | 151,878.00                                                    | 4,005.20                                            | 65,173.75                                                   | 0.00                                                          |
| 15 July 2024           | 19 July 2024      | 348,512.09                                                    | 2,579.75                                            | 110,878.67                                                  | 0.00                                                          |
| 22 July 2024           | 26 July 2024      | 528,659.64                                                    | 8,260.65                                            | 139,378.30                                                  | 0.00                                                          |
| 29 July 2024           | 02 August 2024    | 959,593.65                                                    | 7,017.15                                            | 81,759.77                                                   | 0.00                                                          |
| 05 August 2024         | 09 August 2024    | 834,187.47                                                    | 6,403.39                                            | 116,396.97                                                  | 0.00                                                          |
| 12 August 2024         | 16 August 2024    | 137,020.95                                                    | 8,087.38                                            | 119,164.44                                                  | 0.00                                                          |
| 19 August 2024         | 23 August 2024    | 600,031.02                                                    | 6,184.52                                            | 126,442.08                                                  | 43.62                                                         |
| 26 August 2024         | 30 August 2024    | 232,510.19                                                    | 6,965.02                                            | 80,532.79                                                   | 0.00                                                          |
| 02 September 2024      | 06 September 2024 | 298,177.20                                                    | 3,976.17                                            | 111,443.56                                                  | 21.80                                                         |
| 09 September 2024      | 13 September 2024 | 709,327.05                                                    | 6,043.78                                            | 157,090.94                                                  | 0.00                                                          |
| 16 September 2024      | 20 September 2024 | 643,658.96                                                    | 7,189.01                                            | 111,348.07                                                  | 0.00                                                          |
| 23 September 2024      | 27 September 2024 | 686,562.67                                                    | 5,237.41                                            | 136,185.39                                                  | 0.00                                                          |
| 30 September 2024      | 04 October 2024   | 682,437.73                                                    | 1,512.98                                            | 111,671.56                                                  | 0.00                                                          |
| 07 October 2024        | 10 October 2024   | 570,064.21                                                    | 1,951.61                                            | 264,517.15                                                  | 0.00                                                          |
| 14 October 2024        | 18 October 2024   | 460,578.00                                                    | 2,284.19                                            | 130,875.44                                                  | 0.00                                                          |
| 21 October 2024        | 25 October 2024   | 413,784.64                                                    | 3,379.56                                            | 112,052.24                                                  | 25.74                                                         |
| 28 October 2024        | 01 November 2024  | 647,294.00                                                    | 8,899.50                                            | 148,068.38                                                  | 0.00                                                          |
| 04 November 2024       | 08 November 2024  | 282,235.37                                                    | 1,869.67                                            | 115,984.68                                                  | 0.00                                                          |
| 11 November 2024       | 15 November 2024  | 283,332.41                                                    | 6,982.29                                            | 161,729.16                                                  | 38.56                                                         |
| 18 November 2024       | 22 November 2024  | 674,912.52                                                    | 4,380.37                                            | 128,001.70                                                  | 0.00                                                          |
| 25 November 2024       | 29 November 2024  | 801,434.99                                                    | 6,489.66                                            | 142,392.31                                                  | 0.00                                                          |
| 02 December 2024       | 06 December 2024  | 1,050,528.22                                                  | 4,669.10                                            | 178,106.70                                                  | 0.00                                                          |
| 09 December 2024       | 13 December 2024  | 485,695.44                                                    | 4,366.08                                            | 160,160.04                                                  | 0.00                                                          |
| 16 December 2024       | 20 December 2024  | 969,088.05                                                    | 3,599.21                                            | 165,151.99                                                  | 0.00                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 17 June 2024           | 21 June 2024      | 197,492.12                                             | 419,736.19                                                     | 353,707.28                                                       | 162,249.37                                                 |
| 24 June 2024           | 28 June 2024      | 184,238.74                                             | 372,205.63                                                     | 474,816.43                                                       | 137,586.27                                                 |
| 02 July 2024           | 05 July 2024      | 188,429.55                                             | 359,316.49                                                     | 340,176.94                                                       | 145,787.59                                                 |
| 08 July 2024           | 12 July 2024      | 159,335.46                                             | 351,762.49                                                     | 426,666.84                                                       | 112,258.03                                                 |
| 15 July 2024           | 19 July 2024      | 183,498.71                                             | 303,786.74                                                     | 481,251.81                                                       | 145,361.48                                                 |
| 22 July 2024           | 26 July 2024      | 134,680.42                                             | 256,282.17                                                     | 479,441.43                                                       | 94,202.42                                                  |
| 29 July 2024           | 02 August 2024    | 170,032.79                                             | 329,902.48                                                     | 499,218.60                                                       | 132,846.02                                                 |
| 05 August 2024         | 09 August 2024    | 178,486.16                                             | 277,431.02                                                     | 332,144.47                                                       | 144,075.76                                                 |
| 12 August 2024         | 16 August 2024    | 169,798.86                                             | 310,643.30                                                     | 261,735.06                                                       | 127,956.82                                                 |
| 19 August 2024         | 23 August 2024    | 164,627.99                                             | 463,029.10                                                     | 311,175.13                                                       | 152,421.91                                                 |
| 26 August 2024         | 30 August 2024    | 173,968.98                                             | 364,834.18                                                     | 269,026.87                                                       | 238,603.48                                                 |
| 02 September 2024      | 06 September 2024 | 386,220.99                                             | 593,829.32                                                     | 418,558.02                                                       | 209,089.58                                                 |
| 09 September 2024      | 13 September 2024 | 353,302.68                                             | 481,528.87                                                     | 185,878.61                                                       | 301,243.83                                                 |
| 16 September 2024      | 20 September 2024 | 342,621.12                                             | 512,907.75                                                     | 271,227.12                                                       | 314,517.26                                                 |
| 23 September 2024      | 27 September 2024 | 385,556.56                                             | 529,059.17                                                     | 454,521.41                                                       | 338,933.41                                                 |
| 30 September 2024      | 04 October 2024   | 377,154.89                                             | 427,518.43                                                     | 272,730.63                                                       | 329,739.76                                                 |
| 07 October 2024        | 10 October 2024   | 147,904.89                                             | 308,806.78                                                     | 209,745.21                                                       | 153,916.19                                                 |
| 14 October 2024        | 18 October 2024   | 373,029.56                                             | 523,472.58                                                     | 493,952.50                                                       | 298,404.07                                                 |
| 21 October 2024        | 25 October 2024   | 221,467.41                                             | 535,213.50                                                     | 183,751.21                                                       | 185,531.31                                                 |
| 28 October 2024        | 01 November 2024  | 205,070.39                                             | 349,639.32                                                     | 178,823.45                                                       | 171,929.22                                                 |
| 04 November 2024       | 08 November 2024  | 183,888.77                                             | 312,404.48                                                     | 205,085.78                                                       | 151,874.77                                                 |
| 11 November 2024       | 15 November 2024  | 195,027.99                                             | 423,300.96                                                     | 145,444.96                                                       | 154,231.78                                                 |
| 18 November 2024       | 22 November 2024  | 211,071.80                                             | 411,667.62                                                     | 261,905.46                                                       | 164,063.45                                                 |
| 25 November 2024       | 29 November 2024  | 233,448.82                                             | 794,845.24                                                     | 398,886.23                                                       | 242,221.08                                                 |
| 02 December 2024       | 06 December 2024  | 163,724.00                                             | 372,733.79                                                     | 247,490.16                                                       | 121,505.23                                                 |
| 09 December 2024       | 13 December 2024  | 160,493.38                                             | 333,785.24                                                     | 288,382.21                                                       | 121,885.17                                                 |
| 16 December 2024       | 20 December 2024  | 215,361.43                                             | 497,056.82                                                     | 309,469.99                                                       | 179,729.06                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|-------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 17 June 2024           | 21 June 2024      | 327,744.23                                                          | 552,612.01                                                            | 57,922.12                                                    | 189,626.76                                                           |
| 24 June 2024           | 28 June 2024      | 352,105.37                                                          | 862,614.97                                                            | 33,424.80                                                    | 178,530.05                                                           |
| 02 July 2024           | 05 July 2024      | 339,115.41                                                          | 533,943.83                                                            | 36,054.76                                                    | 116,929.47                                                           |
| 08 July 2024           | 12 July 2024      | 353,787.42                                                          | 668,001.40                                                            | 31,863.68                                                    | 119,571.64                                                           |
| 15 July 2024           | 19 July 2024      | 294,650.37                                                          | 898,337.82                                                            | 30,855.74                                                    | 92,794.39                                                            |
| 22 July 2024           | 26 July 2024      | 280,412.31                                                          | 1,518,884.03                                                          | 32,250.13                                                    | 166,915.37                                                           |
| 29 July 2024           | 02 August 2024    | 345,883.13                                                          | 1,376,185.33                                                          | 32,540.44                                                    | 116,893.11                                                           |
| 05 August 2024         | 09 August 2024    | 323,776.72                                                          | 1,696,382.61                                                          | 33,363.03                                                    | 151,276.20                                                           |
| 12 August 2024         | 16 August 2024    | 278,599.37                                                          | 484,892.65                                                            | 30,667.07                                                    | 128,216.84                                                           |
| 19 August 2024         | 23 August 2024    | 355,242.06                                                          | 875,755.48                                                            | 59,497.93                                                    | 162,924.79                                                           |
| 26 August 2024         | 30 August 2024    | 338,577.78                                                          | 1,099,061.16                                                          | 38,952.50                                                    | 148,743.39                                                           |
| 02 September 2024      | 06 September 2024 | 418,779.13                                                          | 565,559.52                                                            | 75,596.29                                                    | 245,393.13                                                           |
| 09 September 2024      | 13 September 2024 | 422,195.19                                                          | 810,758.72                                                            | 48,474.39                                                    | 215,931.69                                                           |
| 16 September 2024      | 20 September 2024 | 421,835.55                                                          | 925,233.91                                                            | 43,608.50                                                    | 143,778.82                                                           |
| 23 September 2024      | 27 September 2024 | 525,998.74                                                          | 1,861,888.16                                                          | 52,194.19                                                    | 283,105.85                                                           |
| 30 September 2024      | 04 October 2024   | 458,399.67                                                          | 979,874.86                                                            | 51,665.62                                                    | 125,591.27                                                           |
| 07 October 2024        | 10 October 2024   | 340,942.28                                                          | 1,386,464.60                                                          | 22,028.79                                                    | 212,626.92                                                           |
| 14 October 2024        | 18 October 2024   | 481,385.17                                                          | 937,853.96                                                            | 54,202.92                                                    | 273,921.62                                                           |
| 21 October 2024        | 25 October 2024   | 482,933.45                                                          | 1,321,152.22                                                          | 38,688.18                                                    | 239,339.56                                                           |
| 28 October 2024        | 01 November 2024  | 407,827.04                                                          | 848,948.22                                                            | 34,978.54                                                    | 136,926.14                                                           |
| 04 November 2024       | 08 November 2024  | 269,921.53                                                          | 733,125.34                                                            | 31,984.85                                                    | 148,328.63                                                           |
| 11 November 2024       | 15 November 2024  | 407,339.80                                                          | 833,260.89                                                            | 33,407.06                                                    | 229,825.41                                                           |
| 18 November 2024       | 22 November 2024  | 379,336.76                                                          | 870,812.53                                                            | 32,824.74                                                    | 159,091.74                                                           |
| 25 November 2024       | 29 November 2024  | 430,194.36                                                          | 1,888,596.46                                                          | 48,207.96                                                    | 225,417.81                                                           |
| 02 December 2024       | 06 December 2024  | 361,525.59                                                          | 1,252,318.93                                                          | 35,987.15                                                    | 235,945.39                                                           |
| 09 December 2024       | 13 December 2024  | 296,353.95                                                          | 871,907.26                                                            | 33,796.63                                                    | 174,780.04                                                           |
| 16 December 2024       | 20 December 2024  | 384,661.54                                                          | 1,684,995.94                                                          | 57,747.96                                                    | 216,369.59                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 97,140.80                                                              | 61,888.73                                                    | 187,397.73                                                           | 69,988.76                                                              |
| 24 June 2024           | 28 June 2024      | 95,581.42                                                              | 23,976.05                                                    | 171,640.46                                                           | 83,346.35                                                              |
| 02 July 2024           | 05 July 2024      | 83,390.61                                                              | 21,900.25                                                    | 133,002.99                                                           | 69,974.23                                                              |
| 08 July 2024           | 12 July 2024      | 110,585.33                                                             | 23,284.18                                                    | 156,529.09                                                           | 75,825.98                                                              |
| 15 July 2024           | 19 July 2024      | 111,874.83                                                             | 22,856.96                                                    | 141,024.04                                                           | 111,730.90                                                             |
| 22 July 2024           | 26 July 2024      | 183,306.59                                                             | 26,308.11                                                    | 154,101.34                                                           | 162,162.77                                                             |
| 29 July 2024           | 02 August 2024    | 204,325.45                                                             | 22,305.06                                                    | 161,666.03                                                           | 112,774.99                                                             |
| 05 August 2024         | 09 August 2024    | 302,471.08                                                             | 23,798.71                                                    | 135,200.91                                                           | 530,043.43                                                             |
| 12 August 2024         | 16 August 2024    | 80,081.35                                                              | 26,218.22                                                    | 169,037.50                                                           | 82,268.55                                                              |
| 19 August 2024         | 23 August 2024    | 137,648.65                                                             | 76,194.96                                                    | 192,323.09                                                           | 138,228.20                                                             |
| 26 August 2024         | 30 August 2024    | 179,662.16                                                             | 29,733.55                                                    | 184,720.44                                                           | 157,536.27                                                             |
| 02 September 2024      | 06 September 2024 | 155,362.82                                                             | 69,228.33                                                    | 253,335.05                                                           | 182,164.45                                                             |
| 09 September 2024      | 13 September 2024 | 193,200.98                                                             | 24,755.53                                                    | 202,034.93                                                           | 142,716.18                                                             |
| 16 September 2024      | 20 September 2024 | 154,474.49                                                             | 20,991.60                                                    | 229,318.25                                                           | 132,694.37                                                             |
| 23 September 2024      | 27 September 2024 | 344,805.03                                                             | 16,269.95                                                    | 238,311.27                                                           | 564,696.45                                                             |
| 30 September 2024      | 04 October 2024   | 185,685.58                                                             | 17,480.99                                                    | 122,985.34                                                           | 144,653.50                                                             |
| 07 October 2024        | 10 October 2024   | 326,474.15                                                             | 8,481.01                                                     | 183,185.94                                                           | 280,242.20                                                             |
| 14 October 2024        | 18 October 2024   | 136,555.18                                                             | 26,231.71                                                    | 190,320.62                                                           | 139,966.16                                                             |
| 21 October 2024        | 25 October 2024   | 230,024.92                                                             | 18,266.12                                                    | 224,982.14                                                           | 166,566.23                                                             |
| 28 October 2024        | 01 November 2024  | 231,005.47                                                             | 19,971.81                                                    | 209,344.86                                                           | 137,328.76                                                             |
| 04 November 2024       | 08 November 2024  | 235,459.23                                                             | 16,412.71                                                    | 184,594.97                                                           | 239,493.08                                                             |
| 11 November 2024       | 15 November 2024  | 191,173.41                                                             | 25,311.26                                                    | 245,495.69                                                           | 215,817.22                                                             |
| 18 November 2024       | 22 November 2024  | 153,956.49                                                             | 21,075.59                                                    | 249,545.67                                                           | 151,466.00                                                             |
| 25 November 2024       | 29 November 2024  | 145,119.64                                                             | 45,859.62                                                    | 314,228.14                                                           | 221,513.44                                                             |
| 02 December 2024       | 06 December 2024  | 143,454.35                                                             | 17,324.65                                                    | 266,544.71                                                           | 135,704.70                                                             |
| 09 December 2024       | 13 December 2024  | 111,589.65                                                             | 19,761.47                                                    | 240,397.47                                                           | 135,412.46                                                             |
| 16 December 2024       | 20 December 2024  | 235,816.09                                                             | 63,575.54                                                    | 225,573.55                                                           | 370,740.23                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 17 June 2024           | 21 June 2024      | 14,098.84                                                     | 101,928.43                                                            | 73,893.87                                                               | 2,282.90                                                       |
| 24 June 2024           | 28 June 2024      | 14,195.65                                                     | 91,502.23                                                             | 57,132.72                                                               | 2,248.06                                                       |
| 02 July 2024           | 05 July 2024      | 13,009.33                                                     | 63,498.17                                                             | 62,690.05                                                               | 2,184.30                                                       |
| 08 July 2024           | 12 July 2024      | 15,098.14                                                     | 83,668.50                                                             | 61,258.45                                                               | 2,948.30                                                       |
| 15 July 2024           | 19 July 2024      | 13,544.66                                                     | 69,230.41                                                             | 89,995.52                                                               | 2,435.23                                                       |
| 22 July 2024           | 26 July 2024      | 13,086.38                                                     | 72,061.86                                                             | 93,103.41                                                               | 2,185.09                                                       |
| 29 July 2024           | 02 August 2024    | 15,281.14                                                     | 79,049.82                                                             | 78,776.33                                                               | 2,123.50                                                       |
| 05 August 2024         | 09 August 2024    | 18,751.74                                                     | 89,184.94                                                             | 348,877.96                                                              | 5,665.31                                                       |
| 12 August 2024         | 16 August 2024    | 14,910.54                                                     | 101,289.21                                                            | 79,908.28                                                               | 2,744.53                                                       |
| 19 August 2024         | 23 August 2024    | 42,186.84                                                     | 108,945.09                                                            | 123,994.48                                                              | 7,370.22                                                       |
| 26 August 2024         | 30 August 2024    | 12,631.59                                                     | 117,447.01                                                            | 113,466.91                                                              | 3,022.69                                                       |
| 02 September 2024      | 06 September 2024 | 41,200.98                                                     | 162,630.44                                                            | 98,467.81                                                               | 14,508.30                                                      |
| 09 September 2024      | 13 September 2024 | 19,419.71                                                     | 160,761.66                                                            | 93,887.33                                                               | 2,636.58                                                       |
| 16 September 2024      | 20 September 2024 | 15,503.65                                                     | 91,671.55                                                             | 54,838.22                                                               | 2,679.35                                                       |
| 23 September 2024      | 27 September 2024 | 14,113.13                                                     | 123,481.54                                                            | 326,723.03                                                              | 2,686.86                                                       |
| 30 September 2024      | 04 October 2024   | 16,313.86                                                     | 69,891.49                                                             | 91,889.56                                                               | 2,783.95                                                       |
| 07 October 2024        | 10 October 2024   | 4,466.65                                                      | 90,717.11                                                             | 149,792.24                                                              | 737.69                                                         |
| 14 October 2024        | 18 October 2024   | 26,207.44                                                     | 96,781.37                                                             | 91,809.61                                                               | 3,450.00                                                       |
| 21 October 2024        | 25 October 2024   | 15,510.02                                                     | 95,282.29                                                             | 111,756.08                                                              | 2,343.31                                                       |
| 28 October 2024        | 01 November 2024  | 15,024.03                                                     | 100,905.35                                                            | 106,528.52                                                              | 2,374.79                                                       |
| 04 November 2024       | 08 November 2024  | 14,376.94                                                     | 102,013.04                                                            | 195,316.16                                                              | 3,115.58                                                       |
| 11 November 2024       | 15 November 2024  | 16,723.91                                                     | 98,822.33                                                             | 124,135.86                                                              | 2,195.51                                                       |
| 18 November 2024       | 22 November 2024  | 16,611.47                                                     | 99,559.69                                                             | 78,465.47                                                               | 2,956.69                                                       |
| 25 November 2024       | 29 November 2024  | 34,826.44                                                     | 159,394.62                                                            | 147,285.08                                                              | 6,015.02                                                       |
| 02 December 2024       | 06 December 2024  | 13,328.19                                                     | 163,855.82                                                            | 98,506.03                                                               | 2,881.66                                                       |
| 09 December 2024       | 13 December 2024  | 15,331.57                                                     | 128,007.50                                                            | 86,382.83                                                               | 1,796.08                                                       |
| 16 December 2024       | 20 December 2024  | 19,953.15                                                     | 120,874.84                                                            | 305,628.26                                                              | 4,173.44                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 17 June 2024           | 21 June 2024      | 14,017.12                                                              | 22,294.07                                                                | 3,143.64                                                       | 1,310.23                                                               |
| 24 June 2024           | 28 June 2024      | 12,090.42                                                              | 17,090.72                                                                | 3,131.78                                                       | 1,420.94                                                               |
| 02 July 2024           | 05 July 2024      | 10,351.95                                                              | 20,550.16                                                                | 3,160.77                                                       | 1,496.45                                                               |
| 08 July 2024           | 12 July 2024      | 11,937.81                                                              | 21,100.51                                                                | 3,619.26                                                       | 1,504.32                                                               |
| 15 July 2024           | 19 July 2024      | 14,270.69                                                              | 24,987.86                                                                | 3,180.26                                                       | 1,402.09                                                               |
| 22 July 2024           | 26 July 2024      | 10,559.42                                                              | 22,766.54                                                                | 3,148.19                                                       | 1,010.10                                                               |
| 29 July 2024           | 02 August 2024    | 14,414.98                                                              | 19,497.91                                                                | 3,123.37                                                       | 1,963.44                                                               |
| 05 August 2024         | 09 August 2024    | 12,637.54                                                              | 87,080.12                                                                | 3,988.78                                                       | 1,665.16                                                               |
| 12 August 2024         | 16 August 2024    | 12,530.53                                                              | 22,973.67                                                                | 3,210.51                                                       | 1,676.15                                                               |
| 19 August 2024         | 23 August 2024    | 20,533.39                                                              | 47,547.99                                                                | 4,195.91                                                       | 2,433.62                                                               |
| 26 August 2024         | 30 August 2024    | 16,883.81                                                              | 30,142.77                                                                | 3,343.06                                                       | 1,241.02                                                               |
| 02 September 2024      | 06 September 2024 | 28,802.28                                                              | 54,028.93                                                                | 5,937.47                                                       | 6,334.23                                                               |
| 09 September 2024      | 13 September 2024 | 19,277.32                                                              | 20,215.64                                                                | 3,254.80                                                       | 912.33                                                                 |
| 16 September 2024      | 20 September 2024 | 13,841.34                                                              | 13,008.60                                                                | 3,370.99                                                       | 980.94                                                                 |
| 23 September 2024      | 27 September 2024 | 9,349.12                                                               | 54,808.42                                                                | 3,382.18                                                       | 1,034.76                                                               |
| 30 September 2024      | 04 October 2024   | 10,097.17                                                              | 27,651.95                                                                | 3,337.53                                                       | 884.70                                                                 |
| 07 October 2024        | 10 October 2024   | 7,033.98                                                               | 48,433.85                                                                | 814.83                                                         | 591.71                                                                 |
| 14 October 2024        | 18 October 2024   | 9,626.95                                                               | 39,048.09                                                                | 6,313.73                                                       | 1,757.63                                                               |
| 21 October 2024        | 25 October 2024   | 14,386.58                                                              | 43,011.76                                                                | 3,711.87                                                       | 3,227.02                                                               |
| 28 October 2024        | 01 November 2024  | 16,106.08                                                              | 32,161.05                                                                | 3,265.81                                                       | 1,569.80                                                               |
| 04 November 2024       | 08 November 2024  | 17,204.18                                                              | 75,845.11                                                                | 3,311.26                                                       | 4,782.78                                                               |
| 11 November 2024       | 15 November 2024  | 16,782.18                                                              | 30,807.81                                                                | 3,165.47                                                       | 1,289.67                                                               |
| 18 November 2024       | 22 November 2024  | 17,643.09                                                              | 20,521.91                                                                | 3,570.65                                                       | 2,423.36                                                               |
| 25 November 2024       | 29 November 2024  | 30,408.29                                                              | 31,288.28                                                                | 4,085.13                                                       | 5,659.42                                                               |
| 02 December 2024       | 06 December 2024  | 18,906.12                                                              | 26,081.62                                                                | 3,333.00                                                       | 1,557.29                                                               |
| 09 December 2024       | 13 December 2024  | 17,780.87                                                              | 37,653.89                                                                | 3,084.16                                                       | 1,557.70                                                               |
| 16 December 2024       | 20 December 2024  | 16,979.51                                                              | 76,456.71                                                                | 4,916.56                                                       | 1,774.90                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 2,486.33                                                                 | 1,711.78                                                    | 2,080.84                                                            | 12,292.74                                                             |
| 24 June 2024           | 28 June 2024      | 10,055.61                                                                | 1,692.10                                                    | 2,437.78                                                            | 19,483.53                                                             |
| 02 July 2024           | 05 July 2024      | 2,808.64                                                                 | 1,711.46                                                    | 1,237.79                                                            | 17,675.82                                                             |
| 08 July 2024           | 12 July 2024      | 2,461.08                                                                 | 2,116.24                                                    | 2,107.24                                                            | 15,492.34                                                             |
| 15 July 2024           | 19 July 2024      | 3,556.31                                                                 | 1,944.84                                                    | 2,023.88                                                            | 21,286.61                                                             |
| 22 July 2024           | 26 July 2024      | 2,507.44                                                                 | 1,876.58                                                    | 1,735.20                                                            | 13,022.47                                                             |
| 29 July 2024           | 02 August 2024    | 1,398.18                                                                 | 1,695.51                                                    | 2,357.65                                                            | 10,507.07                                                             |
| 05 August 2024         | 09 August 2024    | 29,692.84                                                                | 2,394.92                                                    | 4,212.08                                                            | 125,249.92                                                            |
| 12 August 2024         | 16 August 2024    | 2,460.19                                                                 | 2,007.53                                                    | 1,876.87                                                            | 12,702.24                                                             |
| 19 August 2024         | 23 August 2024    | 10,817.10                                                                | 2,407.91                                                    | 2,362.25                                                            | 23,963.80                                                             |
| 26 August 2024         | 30 August 2024    | 6,250.88                                                                 | 1,753.95                                                    | 2,399.62                                                            | 44,511.97                                                             |
| 02 September 2024      | 06 September 2024 | 1,963.44                                                                 | 4,838.25                                                    | 17,098.19                                                           | 69,017.16                                                             |
| 09 September 2024      | 13 September 2024 | 1,478.88                                                                 | 1,980.84                                                    | 3,894.54                                                            | 8,813.43                                                              |
| 16 September 2024      | 20 September 2024 | 1,875.42                                                                 | 1,792.02                                                    | 2,310.68                                                            | 9,601.41                                                              |
| 23 September 2024      | 27 September 2024 | 24,016.21                                                                | 2,171.21                                                    | 2,132.43                                                            | 58,945.82                                                             |
| 30 September 2024      | 04 October 2024   | 1,773.53                                                                 | 1,642.98                                                    | 2,882.38                                                            | 15,385.89                                                             |
| 07 October 2024        | 10 October 2024   | 10,124.20                                                                | 304.11                                                      | 1,399.43                                                            | 30,944.99                                                             |
| 14 October 2024        | 18 October 2024   | 2,810.42                                                                 | 3,389.93                                                    | 5,321.08                                                            | 15,720.46                                                             |
| 21 October 2024        | 25 October 2024   | 3,703.06                                                                 | 1,738.20                                                    | 2,739.01                                                            | 18,738.31                                                             |
| 28 October 2024        | 01 November 2024  | 5,705.74                                                                 | 1,602.52                                                    | 2,420.12                                                            | 16,265.08                                                             |
| 04 November 2024       | 08 November 2024  | 21,773.04                                                                | 2,181.87                                                    | 15,220.97                                                           | 93,332.13                                                             |
| 11 November 2024       | 15 November 2024  | 7,836.62                                                                 | 1,421.68                                                    | 1,483.51                                                            | 19,518.45                                                             |
| 18 November 2024       | 22 November 2024  | 2,784.66                                                                 | 2,369.13                                                    | 4,469.70                                                            | 6,706.02                                                              |
| 25 November 2024       | 29 November 2024  | 15,116.37                                                                | 3,619.62                                                    | 6,251.54                                                            | 30,648.29                                                             |
| 02 December 2024       | 06 December 2024  | 12,625.16                                                                | 1,589.99                                                    | 1,779.92                                                            | 23,178.71                                                             |
| 09 December 2024       | 13 December 2024  | 4,883.93                                                                 | 1,375.73                                                    | 1,490.05                                                            | 11,239.63                                                             |
| 16 December 2024       | 20 December 2024  | 22,395.88                                                                | 2,124.74                                                    | 1,957.76                                                            | 23,391.00                                                             |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 17 June 2024           | 21 June 2024      | 20,621                         | 1,088                               | 12,744                                      | 6,789                                         |
| 24 June 2024           | 28 June 2024      | 21,259                         | 1,094                               | 13,804                                      | 6,362                                         |
| 02 July 2024           | 05 July 2024      | 18,606                         | 1,024                               | 11,389                                      | 6,193                                         |
| 08 July 2024           | 12 July 2024      | 21,338                         | 1,045                               | 12,677                                      | 7,617                                         |
| 15 July 2024           | 19 July 2024      | 21,419                         | 1,036                               | 10,956                                      | 9,428                                         |
| 22 July 2024           | 26 July 2024      | 24,147                         | 1,153                               | 12,774                                      | 10,220                                        |
| 29 July 2024           | 02 August 2024    | 23,719                         | 1,137                               | 12,637                                      | 9,946                                         |
| 05 August 2024         | 09 August 2024    | 34,751                         | 1,184                               | 13,451                                      | 20,116                                        |
| 12 August 2024         | 16 August 2024    | 21,395                         | 1,219                               | 12,952                                      | 7,225                                         |
| 19 August 2024         | 23 August 2024    | 30,922                         | 3,742                               | 14,585                                      | 12,595                                        |
| 26 August 2024         | 30 August 2024    | 26,129                         | 1,103                               | 15,101                                      | 9,925                                         |
| 02 September 2024      | 06 September 2024 | 29,905                         | 2,707                               | 17,435                                      | 9,763                                         |
| 09 September 2024      | 13 September 2024 | 28,201                         | 1,132                               | 16,050                                      | 11,020                                        |
| 16 September 2024      | 20 September 2024 | 20,650                         | 1,134                               | 11,587                                      | 7,929                                         |
| 23 September 2024      | 27 September 2024 | 40,457                         | 1,074                               | 16,215                                      | 23,169                                        |
| 30 September 2024      | 04 October 2024   | 20,732                         | 1,141                               | 10,537                                      | 9,055                                         |
| 07 October 2024        | 10 October 2024   | 28,633                         | 638                                 | 14,917                                      | 13,079                                        |
| 14 October 2024        | 18 October 2024   | 26,298                         | 1,246                               | 15,259                                      | 9,793                                         |
| 21 October 2024        | 25 October 2024   | 25,058                         | 1,088                               | 14,659                                      | 9,312                                         |
| 28 October 2024        | 01 November 2024  | 27,920                         | 1,142                               | 15,684                                      | 11,094                                        |
| 04 November 2024       | 08 November 2024  | 25,129                         | 997                                 | 12,601                                      | 11,532                                        |
| 11 November 2024       | 15 November 2024  | 34,043                         | 1,192                               | 21,592                                      | 11,259                                        |
| 18 November 2024       | 22 November 2024  | 26,874                         | 1,161                               | 15,420                                      | 10,294                                        |
| 25 November 2024       | 29 November 2024  | 39,158                         | 3,401                               | 21,169                                      | 14,589                                        |
| 02 December 2024       | 06 December 2024  | 27,712                         | 920                                 | 16,118                                      | 10,674                                        |
| 09 December 2024       | 13 December 2024  | 26,260                         | 1,972                               | 15,506                                      | 8,782                                         |
| 16 December 2024       | 20 December 2024  | 33,246                         | 1,966                               | 15,177                                      | 16,104                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 17 June 2024           | 21 June 2024      | 205                                                        | 8,046                                                              | 4,815                                                                | 884                                                            |
| 24 June 2024           | 28 June 2024      | 104                                                        | 9,574                                                              | 4,314                                                                | 990                                                            |
| 02 July 2024           | 05 July 2024      | 172                                                        | 7,069                                                              | 4,487                                                                | 852                                                            |
| 08 July 2024           | 12 July 2024      | 204                                                        | 8,119                                                              | 5,421                                                                | 841                                                            |
| 15 July 2024           | 19 July 2024      | 78                                                         | 6,918                                                              | 5,499                                                                | 958                                                            |
| 22 July 2024           | 26 July 2024      | 229                                                        | 8,520                                                              | 7,551                                                                | 924                                                            |
| 29 July 2024           | 02 August 2024    | 202                                                        | 8,086                                                              | 6,499                                                                | 935                                                            |
| 05 August 2024         | 09 August 2024    | 224                                                        | 8,348                                                              | 13,660                                                               | 960                                                            |
| 12 August 2024         | 16 August 2024    | 303                                                        | 8,513                                                              | 5,010                                                                | 916                                                            |
| 19 August 2024         | 23 August 2024    | 1,503                                                      | 9,133                                                              | 7,629                                                                | 2,239                                                          |
| 26 August 2024         | 30 August 2024    | 239                                                        | 10,595                                                             | 6,947                                                                | 864                                                            |
| 02 September 2024      | 06 September 2024 | 1,739                                                      | 12,875                                                             | 7,705                                                                | 968                                                            |
| 09 September 2024      | 13 September 2024 | 208                                                        | 10,420                                                             | 8,069                                                                | 924                                                            |
| 16 September 2024      | 20 September 2024 | 270                                                        | 7,601                                                              | 5,636                                                                | 865                                                            |
| 23 September 2024      | 27 September 2024 | 200                                                        | 10,864                                                             | 17,602                                                               | 874                                                            |
| 30 September 2024      | 04 October 2024   | 83                                                         | 7,008                                                              | 6,120                                                                | 1,058                                                          |
| 07 October 2024        | 10 October 2024   | 66                                                         | 10,662                                                             | 9,006                                                                | 572                                                            |
| 14 October 2024        | 18 October 2024   | 151                                                        | 10,038                                                             | 6,963                                                                | 1,095                                                          |
| 21 October 2024        | 25 October 2024   | 180                                                        | 9,784                                                              | 6,350                                                                | 909                                                            |
| 28 October 2024        | 01 November 2024  | 199                                                        | 9,696                                                              | 5,877                                                                | 943                                                            |
| 04 November 2024       | 08 November 2024  | 124                                                        | 8,116                                                              | 7,886                                                                | 874                                                            |
| 11 November 2024       | 15 November 2024  | 280                                                        | 15,845                                                             | 7,456                                                                | 912                                                            |
| 18 November 2024       | 22 November 2024  | 326                                                        | 11,083                                                             | 6,415                                                                | 835                                                            |
| 25 November 2024       | 29 November 2024  | 2,536                                                      | 17,130                                                             | 10,475                                                               | 865                                                            |
| 02 December 2024       | 06 December 2024  | 78                                                         | 11,155                                                             | 7,705                                                                | 842                                                            |
| 09 December 2024       | 13 December 2024  | 142                                                        | 9,835                                                              | 5,834                                                                | 1,830                                                          |
| 16 December 2024       | 20 December 2024  | 1,153                                                      | 10,865                                                             | 12,241                                                               | 814                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 17 June 2024           | 21 June 2024      | 4,698                                                                  | 1,975                                                                    | 114                                       | 173                                               |
| 24 June 2024           | 28 June 2024      | 4,230                                                                  | 2,048                                                                    | 211                                       | 251                                               |
| 02 July 2024           | 05 July 2024      | 4,320                                                                  | 1,706                                                                    | 125                                       | 188                                               |
| 08 July 2024           | 12 July 2024      | 4,559                                                                  | 2,196                                                                    | 240                                       | 322                                               |
| 15 July 2024           | 19 July 2024      | 4,038                                                                  | 3,929                                                                    | 184                                       | 295                                               |
| 22 July 2024           | 26 July 2024      | 4,254                                                                  | 2,669                                                                    | 185                                       | 187                                               |
| 29 July 2024           | 02 August 2024    | 4,551                                                                  | 3,447                                                                    | 115                                       | 354                                               |
| 05 August 2024         | 09 August 2024    | 5,103                                                                  | 6,456                                                                    | 259                                       | 459                                               |
| 12 August 2024         | 16 August 2024    | 4,439                                                                  | 2,215                                                                    | 117                                       | 306                                               |
| 19 August 2024         | 23 August 2024    | 5,453                                                                  | 4,966                                                                    | 149                                       | 217                                               |
| 26 August 2024         | 30 August 2024    | 4,506                                                                  | 2,978                                                                    | 244                                       | 221                                               |
| 02 September 2024      | 06 September 2024 | 4,561                                                                  | 2,058                                                                    | 185                                       | 218                                               |
| 09 September 2024      | 13 September 2024 | 5,630                                                                  | 2,951                                                                    | 115                                       | 329                                               |
| 16 September 2024      | 20 September 2024 | 3,986                                                                  | 2,293                                                                    | 156                                       | 273                                               |
| 23 September 2024      | 27 September 2024 | 5,351                                                                  | 5,567                                                                    | 141                                       | 280                                               |
| 30 September 2024      | 04 October 2024   | 3,529                                                                  | 2,935                                                                    | 193                                       | 253                                               |
| 07 October 2024        | 10 October 2024   | 4,256                                                                  | 4,073                                                                    | 129                                       | 253                                               |
| 14 October 2024        | 18 October 2024   | 5,221                                                                  | 2,831                                                                    | 174                                       | 240                                               |
| 21 October 2024        | 25 October 2024   | 4,875                                                                  | 2,962                                                                    | 134                                       | 216                                               |
| 28 October 2024        | 01 November 2024  | 5,988                                                                  | 5,218                                                                    | 144                                       | 242                                               |
| 04 November 2024       | 08 November 2024  | 4,485                                                                  | 3,646                                                                    | 149                                       | 258                                               |
| 11 November 2024       | 15 November 2024  | 5,747                                                                  | 3,803                                                                    | 130                                       | 177                                               |
| 18 November 2024       | 22 November 2024  | 4,337                                                                  | 3,879                                                                    | 138                                       | 240                                               |
| 25 November 2024       | 29 November 2024  | 4,039                                                                  | 4,115                                                                    | 176                                       | 219                                               |
| 02 December 2024       | 06 December 2024  | 4,964                                                                  | 2,970                                                                    | 130                                       | 262                                               |
| 09 December 2024       | 13 December 2024  | 5,671                                                                  | 2,948                                                                    | 1,081                                     | 256                                               |
| 16 December 2024       | 20 December 2024  | 4,312                                                                  | 3,863                                                                    | 485                                       | 208                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 17 June 2024           | 21 June 2024      | 3,021                                                  | 0                                         | 3,169                                             | 0                                                      |
| 24 June 2024           | 28 June 2024      | 3,308                                                  | 0                                         | 3,845                                             | 0                                                      |
| 02 July 2024           | 05 July 2024      | 2,767                                                  | 0                                         | 3,035                                             | 0                                                      |
| 08 July 2024           | 12 July 2024      | 3,716                                                  | 0                                         | 3,691                                             | 0                                                      |
| 15 July 2024           | 19 July 2024      | 5,393                                                  | 0                                         | 2,216                                             | 0                                                      |
| 22 July 2024           | 26 July 2024      | 4,042                                                  | 0                                         | 3,643                                             | 2                                                      |
| 29 July 2024           | 02 August 2024    | 4,844                                                  | 0                                         | 3,228                                             | 0                                                      |
| 05 August 2024         | 09 August 2024    | 13,476                                                 | 0                                         | 3,419                                             | 0                                                      |
| 12 August 2024         | 16 August 2024    | 3,706                                                  | 0                                         | 3,611                                             | 0                                                      |
| 19 August 2024         | 23 August 2024    | 4,875                                                  | 0                                         | 2,677                                             | 0                                                      |
| 26 August 2024         | 30 August 2024    | 6,145                                                  | 0                                         | 5,492                                             | 0                                                      |
| 02 September 2024      | 06 September 2024 | 3,182                                                  | 0                                         | 4,807                                             | 0                                                      |
| 09 September 2024      | 13 September 2024 | 4,297                                                  | 0                                         | 4,802                                             | 0                                                      |
| 16 September 2024      | 20 September 2024 | 3,359                                                  | 0                                         | 2,959                                             | 0                                                      |
| 23 September 2024      | 27 September 2024 | 18,410                                                 | 0                                         | 6,213                                             | 0                                                      |
| 30 September 2024      | 04 October 2024   | 3,510                                                  | 0                                         | 2,469                                             | 0                                                      |
| 07 October 2024        | 10 October 2024   | 8,172                                                  | 0                                         | 3,707                                             | 0                                                      |
| 14 October 2024        | 18 October 2024   | 3,536                                                  | 0                                         | 5,421                                             | 0                                                      |
| 21 October 2024        | 25 October 2024   | 5,167                                                  | 0                                         | 4,568                                             | 8                                                      |
| 28 October 2024        | 01 November 2024  | 5,008                                                  | 0                                         | 4,107                                             | 0                                                      |
| 04 November 2024       | 08 November 2024  | 7,342                                                  | 0                                         | 3,458                                             | 0                                                      |
| 11 November 2024       | 15 November 2024  | 6,850                                                  | 0                                         | 10,154                                            | 0                                                      |
| 18 November 2024       | 22 November 2024  | 4,810                                                  | 0                                         | 5,356                                             | 0                                                      |
| 25 November 2024       | 29 November 2024  | 7,722                                                  | 0                                         | 3,560                                             | 0                                                      |
| 02 December 2024       | 06 December 2024  | 3,853                                                  | 0                                         | 5,776                                             | 0                                                      |
| 09 December 2024       | 13 December 2024  | 4,075                                                  | 0                                         | 5,420                                             | 0                                                      |
| 16 December 2024       | 20 December 2024  | 8,549                                                  | 0                                         | 4,433                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 17 June 2024           | 21 June 2024      | 157                                       | 613                                               | 69                                                     | 0                                         |
| 24 June 2024           | 28 June 2024      | 185                                       | 550                                               | 58                                                     | 0                                         |
| 02 July 2024           | 05 July 2024      | 203                                       | 451                                               | 49                                                     | 0                                         |
| 08 July 2024           | 12 July 2024      | 113                                       | 434                                               | 52                                                     | 0                                         |
| 15 July 2024           | 19 July 2024      | 157                                       | 595                                               | 44                                                     | 0                                         |
| 22 July 2024           | 26 July 2024      | 183                                       | 637                                               | 53                                                     | 0                                         |
| 29 July 2024           | 02 August 2024    | 174                                       | 702                                               | 52                                                     | 0                                         |
| 05 August 2024         | 09 August 2024    | 158                                       | 818                                               | 74                                                     | 0                                         |
| 12 August 2024         | 16 August 2024    | 203                                       | 317                                               | 22                                                     | 0                                         |
| 19 August 2024         | 23 August 2024    | 157                                       | 344                                               | 42                                                     | 0                                         |
| 26 August 2024         | 30 August 2024    | 165                                       | 728                                               | 46                                                     | 0                                         |
| 02 September 2024      | 06 September 2024 | 182                                       | 739                                               | 36                                                     | 0                                         |
| 09 September 2024      | 13 September 2024 | 179                                       | 671                                               | 68                                                     | 0                                         |
| 16 September 2024      | 20 September 2024 | 159                                       | 507                                               | 52                                                     | 0                                         |
| 23 September 2024      | 27 September 2024 | 158                                       | 567                                               | 60                                                     | 0                                         |
| 30 September 2024      | 04 October 2024   | 176                                       | 580                                               | 41                                                     | 0                                         |
| 07 October 2024        | 10 October 2024   | 100                                       | 423                                               | 45                                                     | 0                                         |
| 14 October 2024        | 18 October 2024   | 199                                       | 243                                               | 51                                                     | 0                                         |
| 21 October 2024        | 25 October 2024   | 158                                       | 218                                               | 41                                                     | 0                                         |
| 28 October 2024        | 01 November 2024  | 189                                       | 521                                               | 45                                                     | 0                                         |
| 04 November 2024       | 08 November 2024  | 154                                       | 429                                               | 87                                                     | 0                                         |
| 11 November 2024       | 15 November 2024  | 182                                       | 362                                               | 168                                                    | 0                                         |
| 18 November 2024       | 22 November 2024  | 118                                       | 298                                               | 95                                                     | 0                                         |
| 25 November 2024       | 29 November 2024  | 121                                       | 392                                               | 67                                                     | 0                                         |
| 02 December 2024       | 06 December 2024  | 159                                       | 237                                               | 44                                                     | 0                                         |
| 09 December 2024       | 13 December 2024  | 158                                       | 191                                               | 56                                                     | 0                                         |
| 16 December 2024       | 20 December 2024  | 159                                       | 284                                               | 64                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 17 June 2024           | 21 June 2024      | 31                                                | 122                                                    | 6                                         | 105                                               |
| 24 June 2024           | 28 June 2024      | 19                                                | 29                                                     | 0                                         | 83                                                |
| 02 July 2024           | 05 July 2024      | 18                                                | 40                                                     | 0                                         | 58                                                |
| 08 July 2024           | 12 July 2024      | 37                                                | 39                                                     | 0                                         | 85                                                |
| 15 July 2024           | 19 July 2024      | 19                                                | 34                                                     | 0                                         | 97                                                |
| 22 July 2024           | 26 July 2024      | 39                                                | 38                                                     | 0                                         | 51                                                |
| 29 July 2024           | 02 August 2024    | 63                                                | 64                                                     | 0                                         | 95                                                |
| 05 August 2024         | 09 August 2024    | 29                                                | 36                                                     | 0                                         | 108                                               |
| 12 August 2024         | 16 August 2024    | 43                                                | 44                                                     | 0                                         | 83                                                |
| 19 August 2024         | 23 August 2024    | 36                                                | 46                                                     | 2,693                                     | 881                                               |
| 26 August 2024         | 30 August 2024    | 28                                                | 33                                                     | 11                                        | 181                                               |
| 02 September 2024      | 06 September 2024 | 8                                                 | 120                                                    | 8                                         | 66                                                |
| 09 September 2024      | 13 September 2024 | 2                                                 | 99                                                     | 2                                         | 48                                                |
| 16 September 2024      | 20 September 2024 | 3                                                 | 116                                                    | 0                                         | 22                                                |
| 23 September 2024      | 27 September 2024 | 3                                                 | 79                                                     | 0                                         | 3                                                 |
| 30 September 2024      | 04 October 2024   | 1                                                 | 61                                                     | 0                                         | 27                                                |
| 07 October 2024        | 10 October 2024   | 1                                                 | 60                                                     | 7                                         | 16                                                |
| 14 October 2024        | 18 October 2024   | 5                                                 | 85                                                     | 0                                         | 12                                                |
| 21 October 2024        | 25 October 2024   | 2                                                 | 67                                                     | 12                                        | 10                                                |
| 28 October 2024        | 01 November 2024  | 9                                                 | 97                                                     | 20                                        | 463                                               |
| 04 November 2024       | 08 November 2024  | 2                                                 | 142                                                    | 0                                         | 39                                                |
| 11 November 2024       | 15 November 2024  | 5                                                 | 137                                                    | 0                                         | 20                                                |
| 18 November 2024       | 22 November 2024  | 8                                                 | 71                                                     | 0                                         | 12                                                |
| 25 November 2024       | 29 November 2024  | 0                                                 | 84                                                     | 1,988                                     | 21                                                |
| 02 December 2024       | 06 December 2024  | 4                                                 | 52                                                     | 0                                         | 8                                                 |
| 09 December 2024       | 13 December 2024  | 0                                                 | 88                                                     | 2                                         | 5                                                 |
| 16 December 2024       | 20 December 2024  | 1                                                 | 114                                                    | 0                                         | 16                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 17 June 2024           | 21 June 2024      | 1,616                                                  | 227                                       | 3,099                                             | 1                                                      |
| 24 June 2024           | 28 June 2024      | 1,198                                                  | 128                                       | 3,144                                             | 0                                                      |
| 02 July 2024           | 05 July 2024      | 1,155                                                  | 195                                       | 2,035                                             | 0                                                      |
| 08 July 2024           | 12 July 2024      | 1,170                                                  | 117                                       | 2,066                                             | 0                                                      |
| 15 July 2024           | 19 July 2024      | 1,483                                                  | 95                                        | 2,807                                             | 0                                                      |
| 22 July 2024           | 26 July 2024      | 1,981                                                  | 252                                       | 2,847                                             | 0                                                      |
| 29 July 2024           | 02 August 2024    | 2,796                                                  | 186                                       | 2,247                                             | 0                                                      |
| 05 August 2024         | 09 August 2024    | 3,884                                                  | 174                                       | 2,670                                             | 0                                                      |
| 12 August 2024         | 16 August 2024    | 1,334                                                  | 262                                       | 2,930                                             | 0                                                      |
| 19 August 2024         | 23 August 2024    | 5,624                                                  | 153                                       | 2,980                                             | 4                                                      |
| 26 August 2024         | 30 August 2024    | 1,537                                                  | 161                                       | 1,845                                             | 0                                                      |
| 02 September 2024      | 06 September 2024 | 1,493                                                  | 80                                        | 2,293                                             | 1                                                      |
| 09 September 2024      | 13 September 2024 | 2,344                                                  | 194                                       | 2,824                                             | 0                                                      |
| 16 September 2024      | 20 September 2024 | 1,775                                                  | 142                                       | 2,225                                             | 0                                                      |
| 23 September 2024      | 27 September 2024 | 1,744                                                  | 144                                       | 2,745                                             | 0                                                      |
| 30 September 2024      | 04 October 2024   | 3,298                                                  | 49                                        | 2,659                                             | 0                                                      |
| 07 October 2024        | 10 October 2024   | 2,036                                                  | 57                                        | 5,753                                             | 0                                                      |
| 14 October 2024        | 18 October 2024   | 2,465                                                  | 99                                        | 2,602                                             | 0                                                      |
| 21 October 2024        | 25 October 2024   | 1,997                                                  | 153                                       | 2,126                                             | 2                                                      |
| 28 October 2024        | 01 November 2024  | 3,753                                                  | 245                                       | 3,596                                             | 0                                                      |
| 04 November 2024       | 08 November 2024  | 1,983                                                  | 79                                        | 2,550                                             | 0                                                      |
| 11 November 2024       | 15 November 2024  | 2,374                                                  | 192                                       | 3,234                                             | 3                                                      |
| 18 November 2024       | 22 November 2024  | 2,354                                                  | 92                                        | 2,616                                             | 0                                                      |
| 25 November 2024       | 29 November 2024  | 2,323                                                  | 138                                       | 2,795                                             | 0                                                      |
| 02 December 2024       | 06 December 2024  | 2,176                                                  | 112                                       | 3,191                                             | 0                                                      |
| 09 December 2024       | 13 December 2024  | 2,162                                                  | 153                                       | 3,141                                             | 0                                                      |
| 16 December 2024       | 20 December 2024  | 3,410                                                  | 148                                       | 3,346                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 17 June 2024           | 21 June 2024      | 585                                          | 5,555                                                   | 1,962                                                     | 128                                              |
| 24 June 2024           | 28 June 2024      | 570                                          | 5,913                                                   | 1,770                                                     | 148                                              |
| 02 July 2024           | 05 July 2024      | 501                                          | 5,605                                                   | 2,183                                                     | 135                                              |
| 08 July 2024           | 12 July 2024      | 575                                          | 6,043                                                   | 2,641                                                     | 126                                              |
| 15 July 2024           | 19 July 2024      | 600                                          | 4,928                                                   | 2,474                                                     | 124                                              |
| 22 July 2024           | 26 July 2024      | 533                                          | 5,372                                                   | 4,104                                                     | 111                                              |
| 29 July 2024           | 02 August 2024    | 662                                          | 5,948                                                   | 2,190                                                     | 124                                              |
| 05 August 2024         | 09 August 2024    | 594                                          | 5,949                                                   | 2,646                                                     | 170                                              |
| 12 August 2024         | 16 August 2024    | 637                                          | 5,662                                                   | 2,119                                                     | 121                                              |
| 19 August 2024         | 23 August 2024    | 591                                          | 7,451                                                   | 2,005                                                     | 455                                              |
| 26 August 2024         | 30 August 2024    | 523                                          | 6,607                                                   | 2,166                                                     | 177                                              |
| 02 September 2024      | 06 September 2024 | 2,252                                        | 9,305                                                   | 4,932                                                     | 290                                              |
| 09 September 2024      | 13 September 2024 | 642                                          | 7,375                                                   | 4,213                                                     | 119                                              |
| 16 September 2024      | 20 September 2024 | 678                                          | 5,599                                                   | 2,627                                                     | 186                                              |
| 23 September 2024      | 27 September 2024 | 632                                          | 6,405                                                   | 2,876                                                     | 148                                              |
| 30 September 2024      | 04 October 2024   | 723                                          | 4,550                                                   | 2,145                                                     | 111                                              |
| 07 October 2024        | 10 October 2024   | 345                                          | 4,766                                                   | 2,767                                                     | 81                                               |
| 14 October 2024        | 18 October 2024   | 775                                          | 6,737                                                   | 3,657                                                     | 135                                              |
| 21 October 2024        | 25 October 2024   | 631                                          | 7,520                                                   | 2,031                                                     | 119                                              |
| 28 October 2024        | 01 November 2024  | 544                                          | 6,747                                                   | 2,192                                                     | 125                                              |
| 04 November 2024       | 08 November 2024  | 616                                          | 5,865                                                   | 1,978                                                     | 103                                              |
| 11 November 2024       | 15 November 2024  | 688                                          | 7,641                                                   | 1,728                                                     | 124                                              |
| 18 November 2024       | 22 November 2024  | 814                                          | 6,891                                                   | 2,964                                                     | 145                                              |
| 25 November 2024       | 29 November 2024  | 978                                          | 14,183                                                  | 4,394                                                     | 1,388                                            |
| 02 December 2024       | 06 December 2024  | 519                                          | 6,641                                                   | 4,551                                                     | 118                                              |
| 09 December 2024       | 13 December 2024  | 579                                          | 6,493                                                   | 2,402                                                     | 314                                              |
| 16 December 2024       | 20 December 2024  | 1,175                                        | 6,890                                                   | 3,967                                                     | 271                                              |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 17 June 2024           | 21 June 2024      | 2,167                                                       | 1,069                                                         | 155                                               | 2,118                                                        |
| 24 June 2024           | 28 June 2024      | 2,134                                                       | 949                                                           | 101                                               | 2,461                                                        |
| 02 July 2024           | 05 July 2024      | 2,474                                                       | 804                                                           | 119                                               | 1,598                                                        |
| 08 July 2024           | 12 July 2024      | 1,980                                                       | 1,241                                                         | 94                                                | 1,945                                                        |
| 15 July 2024           | 19 July 2024      | 1,584                                                       | 1,573                                                         | 82                                                | 1,599                                                        |
| 22 July 2024           | 26 July 2024      | 1,988                                                       | 1,736                                                         | 145                                               | 2,341                                                        |
| 29 July 2024           | 02 August 2024    | 1,541                                                       | 1,920                                                         | 150                                               | 1,997                                                        |
| 05 August 2024         | 09 August 2024    | 1,702                                                       | 2,573                                                         | 97                                                | 1,955                                                        |
| 12 August 2024         | 16 August 2024    | 2,221                                                       | 1,140                                                         | 135                                               | 1,901                                                        |
| 19 August 2024         | 23 August 2024    | 2,462                                                       | 1,776                                                         | 519                                               | 2,211                                                        |
| 26 August 2024         | 30 August 2024    | 2,646                                                       | 1,770                                                         | 113                                               | 2,120                                                        |
| 02 September 2024      | 06 September 2024 | 2,488                                                       | 1,671                                                         | 300                                               | 2,305                                                        |
| 09 September 2024      | 13 September 2024 | 1,923                                                       | 1,494                                                         | 180                                               | 2,241                                                        |
| 16 September 2024      | 20 September 2024 | 1,900                                                       | 1,669                                                         | 111                                               | 1,622                                                        |
| 23 September 2024      | 27 September 2024 | 2,761                                                       | 3,700                                                         | 148                                               | 3,207                                                        |
| 30 September 2024      | 04 October 2024   | 1,447                                                       | 1,714                                                         | 105                                               | 1,421                                                        |
| 07 October 2024        | 10 October 2024   | 2,127                                                       | 2,319                                                         | 61                                                | 2,853                                                        |
| 14 October 2024        | 18 October 2024   | 2,667                                                       | 1,384                                                         | 106                                               | 2,983                                                        |
| 21 October 2024        | 25 October 2024   | 2,604                                                       | 1,310                                                         | 105                                               | 2,567                                                        |
| 28 October 2024        | 01 November 2024  | 2,333                                                       | 1,473                                                         | 114                                               | 1,685                                                        |
| 04 November 2024       | 08 November 2024  | 1,954                                                       | 1,461                                                         | 82                                                | 1,776                                                        |
| 11 November 2024       | 15 November 2024  | 3,950                                                       | 1,440                                                         | 113                                               | 3,878                                                        |
| 18 November 2024       | 22 November 2024  | 2,968                                                       | 1,309                                                         | 84                                                | 2,057                                                        |
| 25 November 2024       | 29 November 2024  | 3,660                                                       | 2,131                                                         | 224                                               | 3,094                                                        |
| 02 December 2024       | 06 December 2024  | 2,695                                                       | 1,431                                                         | 101                                               | 2,683                                                        |
| 09 December 2024       | 13 December 2024  | 2,087                                                       | 1,232                                                         | 235                                               | 2,227                                                        |
| 16 December 2024       | 20 December 2024  | 2,478                                                       | 2,749                                                         | 268                                               | 2,751                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 17 June 2024           | 21 June 2024      | 855                                                            | 264                                               | 3,266                                                        | 1,390                                                          |
| 24 June 2024           | 28 June 2024      | 817                                                            | 240                                               | 4,139                                                        | 1,459                                                          |
| 02 July 2024           | 05 July 2024      | 680                                                            | 257                                               | 3,126                                                        | 1,574                                                          |
| 08 July 2024           | 12 July 2024      | 966                                                            | 237                                               | 3,596                                                        | 1,656                                                          |
| 15 July 2024           | 19 July 2024      | 1,142                                                          | 235                                               | 3,038                                                        | 2,111                                                          |
| 22 July 2024           | 26 July 2024      | 1,485                                                          | 347                                               | 3,489                                                        | 2,672                                                          |
| 29 July 2024           | 02 August 2024    | 1,564                                                          | 263                                               | 3,463                                                        | 2,043                                                          |
| 05 August 2024         | 09 August 2024    | 2,487                                                          | 265                                               | 3,467                                                        | 4,452                                                          |
| 12 August 2024         | 16 August 2024    | 972                                                            | 337                                               | 3,812                                                        | 1,641                                                          |
| 19 August 2024         | 23 August 2024    | 1,570                                                          | 1,140                                             | 3,926                                                        | 2,543                                                          |
| 26 August 2024         | 30 August 2024    | 1,314                                                          | 264                                               | 4,499                                                        | 2,053                                                          |
| 02 September 2024      | 06 September 2024 | 1,273                                                          | 597                                               | 4,712                                                        | 2,939                                                          |
| 09 September 2024      | 13 September 2024 | 1,520                                                          | 231                                               | 4,235                                                        | 2,320                                                          |
| 16 September 2024      | 20 September 2024 | 1,253                                                          | 253                                               | 3,486                                                        | 1,987                                                          |
| 23 September 2024      | 27 September 2024 | 3,457                                                          | 219                                               | 4,408                                                        | 5,920                                                          |
| 30 September 2024      | 04 October 2024   | 1,355                                                          | 230                                               | 3,198                                                        | 1,921                                                          |
| 07 October 2024        | 10 October 2024   | 2,039                                                          | 142                                               | 4,754                                                        | 3,047                                                          |
| 14 October 2024        | 18 October 2024   | 1,312                                                          | 270                                               | 4,246                                                        | 2,660                                                          |
| 21 October 2024        | 25 October 2024   | 1,290                                                          | 255                                               | 4,135                                                        | 1,879                                                          |
| 28 October 2024        | 01 November 2024  | 1,516                                                          | 310                                               | 5,021                                                        | 2,404                                                          |
| 04 November 2024       | 08 November 2024  | 1,497                                                          | 221                                               | 3,591                                                        | 2,464                                                          |
| 11 November 2024       | 15 November 2024  | 1,478                                                          | 297                                               | 7,372                                                        | 2,749                                                          |
| 18 November 2024       | 22 November 2024  | 1,405                                                          | 254                                               | 4,714                                                        | 2,958                                                          |
| 25 November 2024       | 29 November 2024  | 1,453                                                          | 672                                               | 5,954                                                        | 3,935                                                          |
| 02 December 2024       | 06 December 2024  | 1,335                                                          | 189                                               | 4,398                                                        | 3,291                                                          |
| 09 December 2024       | 13 December 2024  | 1,162                                                          | 671                                               | 4,570                                                        | 2,150                                                          |
| 16 December 2024       | 20 December 2024  | 1,994                                                          | 776                                               | 4,438                                                        | 4,311                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 17 June 2024           | 21 June 2024      | 230                                                | 3,863                                                         | 2,131                                                           | 98                                                     |
| 24 June 2024           | 28 June 2024      | 275                                                | 3,950                                                         | 1,750                                                           | 104                                                    |
| 02 July 2024           | 05 July 2024      | 200                                                | 3,195                                                         | 1,869                                                           | 101                                                    |
| 08 July 2024           | 12 July 2024      | 244                                                | 4,046                                                         | 2,376                                                           | 122                                                    |
| 15 July 2024           | 19 July 2024      | 253                                                | 3,604                                                         | 2,915                                                           | 113                                                    |
| 22 July 2024           | 26 July 2024      | 227                                                | 3,835                                                         | 2,920                                                           | 102                                                    |
| 29 July 2024           | 02 August 2024    | 274                                                | 4,338                                                         | 2,846                                                           | 107                                                    |
| 05 August 2024         | 09 August 2024    | 266                                                | 4,946                                                         | 5,150                                                           | 137                                                    |
| 12 August 2024         | 16 August 2024    | 262                                                | 3,929                                                         | 2,148                                                           | 123                                                    |
| 19 August 2024         | 23 August 2024    | 909                                                | 4,549                                                         | 3,697                                                           | 396                                                    |
| 26 August 2024         | 30 August 2024    | 217                                                | 4,479                                                         | 2,631                                                           | 117                                                    |
| 02 September 2024      | 06 September 2024 | 734                                                | 5,457                                                         | 2,635                                                           | 339                                                    |
| 09 September 2024      | 13 September 2024 | 249                                                | 6,010                                                         | 4,215                                                           | 115                                                    |
| 16 September 2024      | 20 September 2024 | 258                                                | 3,348                                                         | 1,865                                                           | 101                                                    |
| 23 September 2024      | 27 September 2024 | 225                                                | 4,795                                                         | 5,539                                                           | 107                                                    |
| 30 September 2024      | 04 October 2024   | 315                                                | 3,465                                                         | 2,583                                                           | 128                                                    |
| 07 October 2024        | 10 October 2024   | 149                                                | 4,328                                                         | 3,274                                                           | 64                                                     |
| 14 October 2024        | 18 October 2024   | 333                                                | 4,145                                                         | 2,513                                                           | 130                                                    |
| 21 October 2024        | 25 October 2024   | 260                                                | 4,074                                                         | 2,738                                                           | 113                                                    |
| 28 October 2024        | 01 November 2024  | 261                                                | 5,050                                                         | 3,470                                                           | 109                                                    |
| 04 November 2024       | 08 November 2024  | 258                                                | 4,052                                                         | 3,119                                                           | 108                                                    |
| 11 November 2024       | 15 November 2024  | 325                                                | 5,048                                                         | 2,959                                                           | 104                                                    |
| 18 November 2024       | 22 November 2024  | 311                                                | 4,309                                                         | 3,039                                                           | 131                                                    |
| 25 November 2024       | 29 November 2024  | 644                                                | 6,631                                                         | 4,288                                                           | 202                                                    |
| 02 December 2024       | 06 December 2024  | 208                                                | 5,115                                                         | 2,903                                                           | 96                                                     |
| 09 December 2024       | 13 December 2024  | 443                                                | 5,292                                                         | 2,428                                                           | 99                                                     |
| 16 December 2024       | 20 December 2024  | 286                                                | 4,435                                                         | 3,983                                                           | 127                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 17 June 2024           | 21 June 2024      | 830                                                            | 759                                                              | 55                                                     | 99                                                             |
| 24 June 2024           | 28 June 2024      | 702                                                            | 757                                                              | 57                                                     | 90                                                             |
| 02 July 2024           | 05 July 2024      | 607                                                            | 640                                                              | 56                                                     | 78                                                             |
| 08 July 2024           | 12 July 2024      | 675                                                            | 778                                                              | 62                                                     | 78                                                             |
| 15 July 2024           | 19 July 2024      | 654                                                            | 805                                                              | 62                                                     | 92                                                             |
| 22 July 2024           | 26 July 2024      | 683                                                            | 691                                                              | 57                                                     | 92                                                             |
| 29 July 2024           | 02 August 2024    | 729                                                            | 801                                                              | 57                                                     | 139                                                            |
| 05 August 2024         | 09 August 2024    | 731                                                            | 1,959                                                            | 72                                                     | 149                                                            |
| 12 August 2024         | 16 August 2024    | 677                                                            | 637                                                              | 59                                                     | 96                                                             |
| 19 August 2024         | 23 August 2024    | 860                                                            | 1,441                                                            | 111                                                    | 171                                                            |
| 26 August 2024         | 30 August 2024    | 814                                                            | 937                                                              | 54                                                     | 101                                                            |
| 02 September 2024      | 06 September 2024 | 1,257                                                          | 661                                                              | 174                                                    | 410                                                            |
| 09 September 2024      | 13 September 2024 | 1,045                                                          | 759                                                              | 59                                                     | 94                                                             |
| 16 September 2024      | 20 September 2024 | 726                                                            | 569                                                              | 59                                                     | 90                                                             |
| 23 September 2024      | 27 September 2024 | 584                                                            | 1,720                                                            | 57                                                     | 90                                                             |
| 30 September 2024      | 04 October 2024   | 559                                                            | 753                                                              | 66                                                     | 90                                                             |
| 07 October 2024        | 10 October 2024   | 492                                                            | 918                                                              | 41                                                     | 57                                                             |
| 14 October 2024        | 18 October 2024   | 678                                                            | 992                                                              | 69                                                     | 122                                                            |
| 21 October 2024        | 25 October 2024   | 747                                                            | 1,042                                                            | 63                                                     | 166                                                            |
| 28 October 2024        | 01 November 2024  | 988                                                            | 1,033                                                            | 59                                                     | 187                                                            |
| 04 November 2024       | 08 November 2024  | 767                                                            | 1,309                                                            | 55                                                     | 114                                                            |
| 11 November 2024       | 15 November 2024  | 929                                                            | 1,237                                                            | 62                                                     | 159                                                            |
| 18 November 2024       | 22 November 2024  | 850                                                            | 839                                                              | 60                                                     | 180                                                            |
| 25 November 2024       | 29 November 2024  | 1,116                                                          | 1,159                                                            | 75                                                     | 317                                                            |
| 02 December 2024       | 06 December 2024  | 895                                                            | 966                                                              | 56                                                     | 96                                                             |
| 09 December 2024       | 13 December 2024  | 963                                                            | 1,083                                                            | 55                                                     | 121                                                            |
| 16 December 2024       | 20 December 2024  | 678                                                            | 1,686                                                            | 78                                                     | 109                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 17 June 2024           | 21 June 2024      | 91                                                               | 159                                              | 402                                                         | 495                                                           |
| 24 June 2024           | 28 June 2024      | 117                                                              | 170                                              | 328                                                         | 514                                                           |
| 02 July 2024           | 05 July 2024      | 111                                                              | 157                                              | 312                                                         | 517                                                           |
| 08 July 2024           | 12 July 2024      | 145                                                              | 161                                              | 358                                                         | 457                                                           |
| 15 July 2024           | 19 July 2024      | 170                                                              | 168                                              | 386                                                         | 714                                                           |
| 22 July 2024           | 26 July 2024      | 130                                                              | 166                                              | 348                                                         | 588                                                           |
| 29 July 2024           | 02 August 2024    | 121                                                              | 163                                              | 432                                                         | 653                                                           |
| 05 August 2024         | 09 August 2024    | 697                                                              | 178                                              | 503                                                         | 2,798                                                         |
| 12 August 2024         | 16 August 2024    | 124                                                              | 183                                              | 317                                                         | 564                                                           |
| 19 August 2024         | 23 August 2024    | 502                                                              | 213                                              | 408                                                         | 1,067                                                         |
| 26 August 2024         | 30 August 2024    | 242                                                              | 162                                              | 444                                                         | 980                                                           |
| 02 September 2024      | 06 September 2024 | 76                                                               | 276                                              | 807                                                         | 508                                                           |
| 09 September 2024      | 13 September 2024 | 94                                                               | 179                                              | 504                                                         | 618                                                           |
| 16 September 2024      | 20 September 2024 | 96                                                               | 166                                              | 416                                                         | 492                                                           |
| 23 September 2024      | 27 September 2024 | 877                                                              | 172                                              | 371                                                         | 1,958                                                         |
| 30 September 2024      | 04 October 2024   | 132                                                              | 187                                              | 358                                                         | 597                                                           |
| 07 October 2024        | 10 October 2024   | 234                                                              | 101                                              | 308                                                         | 1,250                                                         |
| 14 October 2024        | 18 October 2024   | 115                                                              | 204                                              | 419                                                         | 819                                                           |
| 21 October 2024        | 25 October 2024   | 179                                                              | 174                                              | 368                                                         | 876                                                           |
| 28 October 2024        | 01 November 2024  | 357                                                              | 165                                              | 422                                                         | 842                                                           |
| 04 November 2024       | 08 November 2024  | 200                                                              | 171                                              | 347                                                         | 1,483                                                         |
| 11 November 2024       | 15 November 2024  | 265                                                              | 168                                              | 258                                                         | 1,132                                                         |
| 18 November 2024       | 22 November 2024  | 122                                                              | 177                                              | 343                                                         | 623                                                           |
| 25 November 2024       | 29 November 2024  | 280                                                              | 197                                              | 398                                                         | 1,345                                                         |
| 02 December 2024       | 06 December 2024  | 111                                                              | 153                                              | 238                                                         | 640                                                           |
| 09 December 2024       | 13 December 2024  | 136                                                              | 157                                              | 247                                                         | 592                                                           |
| 16 December 2024       | 20 December 2024  | 302                                                              | 161                                              | 289                                                         | 1,080                                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$m)         |                                         |                                                 |                                                   |
|------------------------|------------------|------------------------------------|-----------------------------------------|-------------------------------------------------|---------------------------------------------------|
| For The Period         |                  | Asset Class Total                  | By Product                              |                                                 |                                                   |
| From                   | To               | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Basis Swap | New Trade Turnover (US\$m) / Floating vs. Fixed | New Trade Turnover (US\$m) / Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 2,027,279.97                       | 192,413.94                              | 592,334.34                                      | 1,242,531.69                                      |
| 30 December 2024       | 03 January 2025  | 1,126,692.39                       | 209,466.85                              | 500,039.44                                      | 417,186.10                                        |
| 06 January 2025        | 10 January 2025  | 2,190,294.69                       | 228,082.52                              | 820,021.47                                      | 1,142,190.70                                      |
| 13 January 2025        | 17 January 2025  | 2,606,004.89                       | 222,768.35                              | 996,817.57                                      | 1,386,418.98                                      |
| 20 January 2025        | 24 January 2025  | 3,270,038.15                       | 216,754.25                              | 955,305.52                                      | 2,097,978.38                                      |
| 27 January 2025        | 28 January 2025  | 618,488.77                         | 41,437.81                               | 140,453.48                                      | 436,597.48                                        |
| 03 February 2025       | 07 February 2025 | 3,549,429.60                       | 265,326.68                              | 860,690.75                                      | 2,423,412.17                                      |
| 10 February 2025       | 14 February 2025 | 2,851,592.62                       | 154,131.90                              | 1,062,281.89                                    | 1,635,178.84                                      |
| 17 February 2025       | 21 February 2025 | 2,500,259.11                       | 188,649.20                              | 874,313.09                                      | 1,437,296.82                                      |
| 24 February 2025       | 28 February 2025 | 2,394,730.13                       | 153,490.40                              | 857,238.59                                      | 1,384,001.14                                      |
| 03 March 2025          | 07 March 2025    | 2,521,388.19                       | 163,816.84                              | 976,397.77                                      | 1,381,173.58                                      |
| 10 March 2025          | 14 March 2025    | 3,171,155.26                       | 174,740.60                              | 1,640,776.32                                    | 1,355,638.34                                      |
| 17 March 2025          | 21 March 2025    | 2,692,760.99                       | 165,934.33                              | 1,074,192.51                                    | 1,452,634.16                                      |
| 24 March 2025          | 28 March 2025    | 2,678,504.46                       | 168,766.76                              | 836,213.86                                      | 1,673,523.84                                      |
| 31 March 2025          | 03 April 2025    | 1,785,279.25                       | 92,055.98                               | 691,825.76                                      | 1,001,397.52                                      |
| 07 April 2025          | 11 April 2025    | 4,454,323.37                       | 302,147.55                              | 1,110,075.36                                    | 3,042,100.47                                      |
| 14 April 2025          | 17 April 2025    | 1,734,605.11                       | 107,531.63                              | 592,187.89                                      | 1,034,885.59                                      |
| 22 April 2025          | 25 April 2025    | 2,727,361.11                       | 338,566.19                              | 955,445.44                                      | 1,433,349.48                                      |
| 28 April 2025          | 02 May 2025      | 1,936,231.19                       | 102,065.10                              | 548,976.60                                      | 1,285,189.48                                      |
| 06 May 2025            | 09 May 2025      | 1,963,528.53                       | 234,227.63                              | 847,132.49                                      | 882,168.41                                        |
| 12 May 2025            | 16 May 2025      | 4,353,575.84                       | 248,788.53                              | 864,052.72                                      | 3,240,734.58                                      |
| 19 May 2025            | 23 May 2025      | 2,418,786.13                       | 274,970.70                              | 988,471.80                                      | 1,155,343.63                                      |
| 26 May 2025            | 30 May 2025      | 2,647,062.39                       | 251,281.59                              | 756,357.18                                      | 1,639,423.62                                      |
| 02 June 2025           | 06 June 2025     | 2,437,912.27                       | 252,575.06                              | 721,977.86                                      | 1,463,359.36                                      |
| 09 June 2025           | 13 June 2025     | 2,852,837.30                       | 248,334.94                              | 963,577.56                                      | 1,640,924.80                                      |
| 16 June 2025           | 20 June 2025     | 4,400,233.19                       | 259,309.60                              | 1,006,448.89                                    | 3,134,474.70                                      |
| 23 June 2025           | 27 June 2025     | 2,363,798.55                       | 194,312.93                              | 740,854.43                                      | 1,428,631.19                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 23 December 2024       | 27 December 2024 | 5,414.62                                                          | 359,488.15                                                                | 727,287.69                                                                     | 186,999.32                                                            |
| 30 December 2024       | 03 January 2025  | 21,434.05                                                         | 243,224.85                                                                | 251,511.74                                                                     | 188,032.80                                                            |
| 06 January 2025        | 10 January 2025  | 20,715.64                                                         | 461,389.35                                                                | 676,432.30                                                                     | 207,366.87                                                            |
| 13 January 2025        | 17 January 2025  | 21,178.08                                                         | 619,264.85                                                                | 861,186.48                                                                     | 201,590.26                                                            |
| 20 January 2025        | 24 January 2025  | 25,135.01                                                         | 572,584.95                                                                | 1,240,785.34                                                                   | 191,619.24                                                            |
| 27 January 2025        | 28 January 2025  | 4,780.52                                                          | 84,666.68                                                                 | 268,207.94                                                                     | 36,657.30                                                             |
| 03 February 2025       | 07 February 2025 | 35,952.99                                                         | 385,353.02                                                                | 1,439,294.14                                                                   | 229,373.69                                                            |
| 10 February 2025       | 14 February 2025 | 18,582.73                                                         | 641,791.02                                                                | 913,263.48                                                                     | 135,549.17                                                            |
| 17 February 2025       | 21 February 2025 | 30,676.83                                                         | 534,844.30                                                                | 923,896.02                                                                     | 157,972.37                                                            |
| 24 February 2025       | 28 February 2025 | 16,709.64                                                         | 529,782.85                                                                | 847,979.80                                                                     | 136,780.76                                                            |
| 03 March 2025          | 07 March 2025    | 16,406.63                                                         | 571,686.72                                                                | 809,550.33                                                                     | 147,410.22                                                            |
| 10 March 2025          | 14 March 2025    | 24,853.39                                                         | 933,726.19                                                                | 798,644.81                                                                     | 149,887.21                                                            |
| 17 March 2025          | 21 March 2025    | 15,413.66                                                         | 730,396.46                                                                | 894,612.11                                                                     | 150,520.67                                                            |
| 24 March 2025          | 28 March 2025    | 20,716.95                                                         | 426,602.34                                                                | 1,030,352.79                                                                   | 148,049.81                                                            |
| 31 March 2025          | 03 April 2025    | 19,992.51                                                         | 405,943.24                                                                | 591,980.06                                                                     | 72,063.47                                                             |
| 07 April 2025          | 11 April 2025    | 25,942.27                                                         | 554,949.64                                                                | 1,767,551.81                                                                   | 276,205.28                                                            |
| 14 April 2025          | 17 April 2025    | 9,485.28                                                          | 316,952.68                                                                | 619,072.81                                                                     | 98,046.34                                                             |
| 22 April 2025          | 25 April 2025    | 32,867.49                                                         | 541,834.03                                                                | 865,706.83                                                                     | 305,698.71                                                            |
| 28 April 2025          | 02 May 2025      | 32,868.69                                                         | 340,080.93                                                                | 729,324.36                                                                     | 69,196.41                                                             |
| 06 May 2025            | 09 May 2025      | 53,930.69                                                         | 466,073.31                                                                | 580,834.69                                                                     | 180,296.94                                                            |
| 12 May 2025            | 16 May 2025      | 40,125.53                                                         | 488,582.25                                                                | 2,133,272.67                                                                   | 208,663.01                                                            |
| 19 May 2025            | 23 May 2025      | 46,531.88                                                         | 622,686.66                                                                | 757,627.38                                                                     | 228,438.82                                                            |
| 26 May 2025            | 30 May 2025      | 22,827.98                                                         | 432,661.65                                                                | 647,226.39                                                                     | 228,453.61                                                            |
| 02 June 2025           | 06 June 2025     | 44,524.64                                                         | 396,317.65                                                                | 826,905.87                                                                     | 208,050.42                                                            |
| 09 June 2025           | 13 June 2025     | 50,681.83                                                         | 584,667.80                                                                | 1,096,089.02                                                                   | 197,653.11                                                            |
| 16 June 2025           | 20 June 2025     | 66,022.54                                                         | 610,259.97                                                                | 1,955,753.48                                                                   | 193,287.05                                                            |
| 23 June 2025           | 27 June 2025     | 34,479.39                                                         | 428,550.81                                                                | 964,297.78                                                                     | 159,833.54                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 23 December 2024       | 27 December 2024 | 232,846.19                                                                       | 515,244.00                                                                         | 6,568.73                                            | 5,514.93                                                    |
| 30 December 2024       | 03 January 2025  | 256,814.59                                                                       | 165,674.36                                                                         | 4,019.81                                            | 7,018.88                                                    |
| 06 January 2025        | 10 January 2025  | 358,632.12                                                                       | 465,758.40                                                                         | 6,986.02                                            | 7,955.58                                                    |
| 13 January 2025        | 17 January 2025  | 377,552.72                                                                       | 525,232.50                                                                         | 11,333.51                                           | 9,511.95                                                    |
| 20 January 2025        | 24 January 2025  | 382,720.57                                                                       | 857,193.04                                                                         | 10,703.78                                           | 12,846.88                                                   |
| 27 January 2025        | 28 January 2025  | 55,786.80                                                                        | 168,389.54                                                                         | 1,426.98                                            | 5,302.41                                                    |
| 03 February 2025       | 07 February 2025 | 475,337.73                                                                       | 984,118.03                                                                         | 18,650.43                                           | 88,964.46                                                   |
| 10 February 2025       | 14 February 2025 | 420,490.87                                                                       | 721,915.36                                                                         | 15,340.95                                           | 95,054.31                                                   |
| 17 February 2025       | 21 February 2025 | 339,468.78                                                                       | 513,400.80                                                                         | 10,497.29                                           | 13,214.10                                                   |
| 24 February 2025       | 28 February 2025 | 327,455.74                                                                       | 536,021.34                                                                         | 11,303.68                                           | 20,556.64                                                   |
| 03 March 2025          | 07 March 2025    | 404,711.05                                                                       | 571,623.25                                                                         | 10,657.70                                           | 55,635.65                                                   |
| 10 March 2025          | 14 March 2025    | 707,050.13                                                                       | 556,993.54                                                                         | 14,300.83                                           | 10,392.54                                                   |
| 17 March 2025          | 21 March 2025    | 343,796.04                                                                       | 558,022.05                                                                         | 12,374.57                                           | 26,122.82                                                   |
| 24 March 2025          | 28 March 2025    | 409,611.52                                                                       | 643,171.05                                                                         | 12,481.77                                           | 97,554.32                                                   |
| 31 March 2025          | 03 April 2025    | 285,882.52                                                                       | 409,417.46                                                                         | 5,741.93                                            | 20,037.76                                                   |
| 07 April 2025          | 11 April 2025    | 555,125.72                                                                       | 1,274,548.66                                                                       | 21,233.36                                           | 18,522.01                                                   |
| 14 April 2025          | 17 April 2025    | 275,235.22                                                                       | 415,812.78                                                                         | 3,708.71                                            | 30,186.24                                                   |
| 22 April 2025          | 25 April 2025    | 413,611.41                                                                       | 567,642.64                                                                         | 8,037.48                                            | 11,946.10                                                   |
| 28 April 2025          | 02 May 2025      | 208,895.67                                                                       | 555,865.12                                                                         | 8,556.78                                            | 29,059.60                                                   |
| 06 May 2025            | 09 May 2025      | 381,059.18                                                                       | 301,333.73                                                                         | 9,377.92                                            | 9,384.51                                                    |
| 12 May 2025            | 16 May 2025      | 375,470.46                                                                       | 1,107,461.91                                                                       | 32,204.62                                           | 20,227.36                                                   |
| 19 May 2025            | 23 May 2025      | 365,785.14                                                                       | 397,716.25                                                                         | 13,164.83                                           | 14,351.24                                                   |
| 26 May 2025            | 30 May 2025      | 323,695.53                                                                       | 992,197.23                                                                         | 11,392.57                                           | 5,831.31                                                    |
| 02 June 2025           | 06 June 2025     | 325,660.22                                                                       | 636,453.49                                                                         | 7,528.40                                            | 5,424.53                                                    |
| 09 June 2025           | 13 June 2025     | 378,909.75                                                                       | 544,835.78                                                                         | 15,159.86                                           | 19,729.20                                                   |
| 16 June 2025           | 20 June 2025     | 396,188.92                                                                       | 1,178,721.23                                                                       | 67,277.90                                           | 46,953.38                                                   |
| 23 June 2025           | 27 June 2025     | 312,303.61                                                                       | 464,333.41                                                                         | 18,194.99                                           | 54,211.75                                                   |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                      |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                      |                                                              |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / CNY /<br>Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 874,046.74                                                     | 0.00                                                 | 213,805.37                                                   | 469.97                                                         |
| 30 December 2024       | 03 January 2025  | 177,949.24                                                     | 0.00                                                 | 171,944.94                                                   | 0.00                                                           |
| 06 January 2025        | 10 January 2025  | 304,937.55                                                     | 0.00                                                 | 282,212.72                                                   | 143.11                                                         |
| 13 January 2025        | 17 January 2025  | 341,594.52                                                     | 0.00                                                 | 370,288.32                                                   | 210.08                                                         |
| 20 January 2025        | 24 January 2025  | 1,017,358.41                                                   | 0.00                                                 | 355,338.76                                                   | 0.00                                                           |
| 27 January 2025        | 28 January 2025  | 157,116.75                                                     | 0.00                                                 | 52,411.65                                                    | 0.00                                                           |
| 03 February 2025       | 07 February 2025 | 514,178.25                                                     | 0.00                                                 | 195,282.24                                                   | 0.00                                                           |
| 10 February 2025       | 14 February 2025 | 438,235.33                                                     | 0.00                                                 | 468,843.39                                                   | 0.00                                                           |
| 17 February 2025       | 21 February 2025 | 324,422.89                                                     | 0.00                                                 | 379,916.85                                                   | 0.00                                                           |
| 24 February 2025       | 28 February 2025 | 400,173.27                                                     | 0.00                                                 | 404,703.81                                                   | 0.00                                                           |
| 03 March 2025          | 07 March 2025    | 434,227.83                                                     | 0.00                                                 | 502,371.29                                                   | 0.00                                                           |
| 10 March 2025          | 14 March 2025    | 596,785.74                                                     | 0.00                                                 | 1,161,420.31                                                 | 0.00                                                           |
| 17 March 2025          | 21 March 2025    | 526,044.08                                                     | 0.00                                                 | 539,414.04                                                   | 0.00                                                           |
| 24 March 2025          | 28 March 2025    | 387,944.02                                                     | 0.00                                                 | 275,481.12                                                   | 0.00                                                           |
| 31 March 2025          | 03 April 2025    | 298,603.90                                                     | 0.00                                                 | 369,093.69                                                   | 0.00                                                           |
| 07 April 2025          | 11 April 2025    | 736,098.48                                                     | 0.00                                                 | 407,884.33                                                   | 0.00                                                           |
| 14 April 2025          | 17 April 2025    | 300,048.32                                                     | 0.00                                                 | 248,822.84                                                   | 0.00                                                           |
| 22 April 2025          | 25 April 2025    | 387,818.02                                                     | 0.00                                                 | 373,942.11                                                   | 0.00                                                           |
| 28 April 2025          | 02 May 2025      | 375,659.00                                                     | 0.00                                                 | 158,829.64                                                   | 0.00                                                           |
| 06 May 2025            | 09 May 2025      | 321,980.69                                                     | 0.00                                                 | 239,962.68                                                   | 0.00                                                           |
| 12 May 2025            | 16 May 2025      | 2,561,553.46                                                   | 0.00                                                 | 277,602.73                                                   | 0.00                                                           |
| 19 May 2025            | 23 May 2025      | 423,885.41                                                     | 0.00                                                 | 270,688.88                                                   | 360.39                                                         |
| 26 May 2025            | 30 May 2025      | 465,675.86                                                     | 0.00                                                 | 204,875.03                                                   | 0.00                                                           |
| 02 June 2025           | 06 June 2025     | 532,256.73                                                     | 0.00                                                 | 182,062.31                                                   | 0.00                                                           |
| 09 June 2025           | 13 June 2025     | 610,972.20                                                     | 0.00                                                 | 329,206.00                                                   | 0.00                                                           |
| 16 June 2025           | 20 June 2025     | 2,084,428.04                                                   | 0.00                                                 | 327,416.70                                                   | 0.00                                                           |
| 23 June 2025           | 27 June 2025     | 605,867.82                                                     | 0.00                                                 | 223,214.44                                                   | 0.28                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                     |                                                             |                                                               |                                                     |
|------------------------|------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                  |                                                     |                                                             |                                                               |                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 23 December 2024       | 27 December 2024 | 19,515.80                                           | 6,763.78                                                    | 12,856.81                                                     | 0.00                                                |
| 30 December 2024       | 03 January 2025  | 19,487.30                                           | 8,583.13                                                    | 6,643.32                                                      | 0.00                                                |
| 06 January 2025        | 10 January 2025  | 18,314.83                                           | 7,531.68                                                    | 4,445.14                                                      | 0.00                                                |
| 13 January 2025        | 17 January 2025  | 17,471.94                                           | 9,880.97                                                    | 7,321.07                                                      | 0.00                                                |
| 20 January 2025        | 24 January 2025  | 18,407.93                                           | 14,933.22                                                   | 10,632.44                                                     | 0.00                                                |
| 27 January 2025        | 28 January 2025  | 1,153.99                                            | 4,599.34                                                    | 3,076.74                                                      | 0.00                                                |
| 03 February 2025       | 07 February 2025 | 22,104.33                                           | 19,141.06                                                   | 16,152.87                                                     | 0.00                                                |
| 10 February 2025       | 14 February 2025 | 13,815.56                                           | 16,455.69                                                   | 1,686.60                                                      | 0.00                                                |
| 17 February 2025       | 21 February 2025 | 12,759.87                                           | 11,656.74                                                   | 3,306.02                                                      | 0.00                                                |
| 24 February 2025       | 28 February 2025 | 12,537.10                                           | 13,069.81                                                   | 6,335.21                                                      | 0.00                                                |
| 03 March 2025          | 07 March 2025    | 13,329.70                                           | 13,033.83                                                   | 12,061.43                                                     | 0.00                                                |
| 10 March 2025          | 14 March 2025    | 14,471.17                                           | 27,541.62                                                   | 5,825.82                                                      | 0.00                                                |
| 17 March 2025          | 21 March 2025    | 11,757.94                                           | 22,669.57                                                   | 9,964.20                                                      | 0.00                                                |
| 24 March 2025          | 28 March 2025    | 9,901.99                                            | 19,798.20                                                   | 12,914.93                                                     | 0.00                                                |
| 31 March 2025          | 03 April 2025    | 6,978.81                                            | 11,777.59                                                   | 6,430.66                                                      | 0.00                                                |
| 07 April 2025          | 11 April 2025    | 10,954.52                                           | 15,120.72                                                   | 14,450.63                                                     | 0.00                                                |
| 14 April 2025          | 17 April 2025    | 5,524.56                                            | 10,045.32                                                   | 7,912.54                                                      | 0.00                                                |
| 22 April 2025          | 25 April 2025    | 12,436.38                                           | 14,466.67                                                   | 7,261.50                                                      | 0.00                                                |
| 28 April 2025          | 02 May 2025      | 1,693.41                                            | 8,741.40                                                    | 14,656.16                                                     | 0.00                                                |
| 06 May 2025            | 09 May 2025      | 8,315.95                                            | 9,003.88                                                    | 7,591.04                                                      | 0.00                                                |
| 12 May 2025            | 16 May 2025      | 7,754.30                                            | 11,057.66                                                   | 5,123.57                                                      | 0.00                                                |
| 19 May 2025            | 23 May 2025      | 7,164.76                                            | 11,240.39                                                   | 11,967.03                                                     | 0.00                                                |
| 26 May 2025            | 30 May 2025      | 7,541.00                                            | 8,359.00                                                    | 11,622.53                                                     | 0.00                                                |
| 02 June 2025           | 06 June 2025     | 6,762.13                                            | 18,319.93                                                   | 16,628.00                                                     | 0.00                                                |
| 09 June 2025           | 13 June 2025     | 6,968.57                                            | 7,276.65                                                    | 10,695.37                                                     | 0.00                                                |
| 16 June 2025           | 20 June 2025     | 10,652.19                                           | 12,044.73                                                   | 14,113.39                                                     | 0.00                                                |
| 23 June 2025           | 27 June 2025     | 9,177.28                                            | 17,439.45                                                   | 9,962.47                                                      | 0.00                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                     |                                                             |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                             |                                                               |                                                     |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 23 December 2024       | 27 December 2024 | 0.00                                                        | 2,318.67                                                      | 0.00                                                | 156.12                                                      |
| 30 December 2024       | 03 January 2025  | 1.54                                                        | 2,022.38                                                      | 0.00                                                | 105.58                                                      |
| 06 January 2025        | 10 January 2025  | 2.17                                                        | 2,607.97                                                      | 0.00                                                | 714.33                                                      |
| 13 January 2025        | 17 January 2025  | 4.51                                                        | 4,208.44                                                      | 0.00                                                | 56.32                                                       |
| 20 January 2025        | 24 January 2025  | 3.84                                                        | 3,124.32                                                      | 0.00                                                | 202.28                                                      |
| 27 January 2025        | 28 January 2025  | 0.81                                                        | 621.68                                                        | 0.00                                                | 0.00                                                        |
| 03 February 2025       | 07 February 2025 | 1.42                                                        | 6,260.41                                                      | 0.00                                                | 880.26                                                      |
| 10 February 2025       | 14 February 2025 | 0.49                                                        | 9,046.78                                                      | 6.48                                                | 232.64                                                      |
| 17 February 2025       | 21 February 2025 | 0.47                                                        | 4,340.03                                                      | 0.00                                                | 359.30                                                      |
| 24 February 2025       | 28 February 2025 | 2.53                                                        | 2,370.27                                                      | 0.00                                                | 175.65                                                      |
| 03 March 2025          | 07 March 2025    | 0.00                                                        | 10,766.11                                                     | 0.00                                                | 343.82                                                      |
| 10 March 2025          | 14 March 2025    | 19.43                                                       | 7,347.10                                                      | 0.00                                                | 2,617.55                                                    |
| 17 March 2025          | 21 March 2025    | 0.30                                                        | 4,096.17                                                      | 0.00                                                | 3,533.21                                                    |
| 24 March 2025          | 28 March 2025    | 1.65                                                        | 3,219.93                                                      | 0.00                                                | 208.34                                                      |
| 31 March 2025          | 03 April 2025    | 0.78                                                        | 2,619.14                                                      | 0.00                                                | 306.72                                                      |
| 07 April 2025          | 11 April 2025    | 0.86                                                        | 8,874.61                                                      | 0.00                                                | 665.50                                                      |
| 14 April 2025          | 17 April 2025    | 0.22                                                        | 3,971.92                                                      | 0.00                                                | 2,415.00                                                    |
| 22 April 2025          | 25 April 2025    | 0.88                                                        | 3,667.82                                                      | 0.00                                                | 626.02                                                      |
| 28 April 2025          | 02 May 2025      | 6.64                                                        | 1,122.32                                                      | 0.00                                                | 355.68                                                      |
| 06 May 2025            | 09 May 2025      | 5.56                                                        | 2,836.54                                                      | 0.00                                                | 72.46                                                       |
| 12 May 2025            | 16 May 2025      | 0.90                                                        | 2,092.76                                                      | 27.26                                               | 673.84                                                      |
| 19 May 2025            | 23 May 2025      | 0.25                                                        | 2,968.37                                                      | 0.00                                                | 227.55                                                      |
| 26 May 2025            | 30 May 2025      | 0.92                                                        | 3,282.46                                                      | 0.00                                                | 567.72                                                      |
| 02 June 2025           | 06 June 2025     | 0.21                                                        | 4,204.25                                                      | 0.00                                                | 138.52                                                      |
| 09 June 2025           | 13 June 2025     | 2.10                                                        | 2,773.00                                                      | 0.00                                                | 4,322.22                                                    |
| 16 June 2025           | 20 June 2025     | 0.00                                                        | 5,822.11                                                      | 0.00                                                | 2,379.08                                                    |
| 23 June 2025           | 27 June 2025     | 0.00                                                        | 2,130.35                                                      | 0.00                                                | 416.73                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 197,311.17                                                    | 2,923.62                                            | 79,458.59                                                   | 0.00                                                          |
| 30 December 2024       | 03 January 2025  | 105,803.48                                                    | 29,491.28                                           | 91,031.60                                                   | 2.19                                                          |
| 06 January 2025        | 10 January 2025  | 574,329.67                                                    | 2,734.57                                            | 208,441.33                                                  | 0.00                                                          |
| 13 January 2025        | 17 January 2025  | 702,178.16                                                    | 2,844.75                                            | 194,445.20                                                  | 0.00                                                          |
| 20 January 2025        | 24 January 2025  | 771,047.68                                                    | 6,379.82                                            | 135,218.47                                                  | 449.78                                                        |
| 27 January 2025        | 28 January 2025  | 214,618.15                                                    | 1,084.13                                            | 31,947.78                                                   | 0.00                                                          |
| 03 February 2025       | 07 February 2025 | 1,153,135.56                                                  | 3,253.25                                            | 111,140.09                                                  | 449.48                                                        |
| 10 February 2025       | 14 February 2025 | 710,380.88                                                    | 2,520.49                                            | 162,952.77                                                  | 1,258.04                                                      |
| 17 February 2025       | 21 February 2025 | 557,871.70                                                    | 5,952.24                                            | 142,380.78                                                  | 411.36                                                        |
| 24 February 2025       | 28 February 2025 | 660,238.48                                                    | 4,482.34                                            | 145,456.68                                                  | 77.17                                                         |
| 03 March 2025          | 07 March 2025    | 641,359.96                                                    | 2,947.95                                            | 107,555.09                                                  | 386.01                                                        |
| 10 March 2025          | 14 March 2025    | 457,418.56                                                    | 3,391.19                                            | 148,400.37                                                  | 164.76                                                        |
| 17 March 2025          | 21 March 2025    | 524,331.75                                                    | 4,843.54                                            | 129,123.13                                                  | 64.34                                                         |
| 24 March 2025          | 28 March 2025    | 1,036,985.96                                                  | 10,317.82                                           | 160,136.83                                                  | 51.18                                                         |
| 31 March 2025          | 03 April 2025    | 441,794.26                                                    | 4,743.67                                            | 128,245.00                                                  | 12.85                                                         |
| 07 April 2025          | 11 April 2025    | 1,867,527.88                                                  | 6,462.59                                            | 120,911.88                                                  | 141.74                                                        |
| 14 April 2025          | 17 April 2025    | 569,711.94                                                    | 6,535.33                                            | 72,859.75                                                   | 0.00                                                          |
| 22 April 2025          | 25 April 2025    | 741,386.72                                                    | 2,324.63                                            | 102,579.59                                                  | 0.00                                                          |
| 28 April 2025          | 02 May 2025      | 705,070.42                                                    | 2,727.01                                            | 90,166.52                                                   | 202.35                                                        |
| 06 May 2025            | 09 May 2025      | 257,300.40                                                    | 5,520.30                                            | 157,348.10                                                  | 0.00                                                          |
| 12 May 2025            | 16 May 2025      | 336,157.98                                                    | 13,824.93                                           | 172,264.37                                                  | 128.35                                                        |
| 19 May 2025            | 23 May 2025      | 377,978.61                                                    | 13,633.79                                           | 305,488.12                                                  | 25.83                                                         |
| 26 May 2025            | 30 May 2025      | 899,197.05                                                    | 12,279.15                                           | 222,877.51                                                  | 0.00                                                          |
| 02 June 2025           | 06 June 2025     | 401,239.27                                                    | 4,873.40                                            | 193,959.00                                                  | 0.00                                                          |
| 09 June 2025           | 13 June 2025     | 634,446.66                                                    | 19,027.30                                           | 201,554.96                                                  | 0.00                                                          |
| 16 June 2025           | 20 June 2025     | 591,346.59                                                    | 14,184.71                                           | 213,197.74                                                  | 0.00                                                          |
| 23 June 2025           | 27 June 2025     | 413,553.65                                                    | 6,777.33                                            | 186,181.97                                                  | 198.73                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 23 December 2024       | 27 December 2024 | 163,405.78                                             | 286,635.56                                                     | 155,528.32                                                       | 130,652.10                                                 |
| 30 December 2024       | 03 January 2025  | 156,468.45                                             | 221,353.78                                                     | 124,765.50                                                       | 130,621.20                                                 |
| 06 January 2025        | 10 January 2025  | 200,047.10                                             | 313,163.66                                                     | 255,727.26                                                       | 161,524.67                                                 |
| 13 January 2025        | 17 January 2025  | 191,118.15                                             | 412,630.29                                                     | 330,906.70                                                       | 152,787.49                                                 |
| 20 January 2025        | 24 January 2025  | 181,262.72                                             | 436,762.07                                                     | 295,365.75                                                       | 140,911.64                                                 |
| 27 January 2025        | 28 January 2025  | 37,772.71                                              | 46,191.48                                                      | 61,164.16                                                        | 31,175.41                                                  |
| 03 February 2025       | 07 February 2025 | 221,318.66                                             | 445,281.21                                                     | 733,235.60                                                       | 151,053.99                                                 |
| 10 February 2025       | 14 February 2025 | 122,448.42                                             | 318,742.59                                                     | 474,571.21                                                       | 97,579.22                                                  |
| 17 February 2025       | 21 February 2025 | 159,439.79                                             | 326,784.84                                                     | 546,944.81                                                       | 124,800.81                                                 |
| 24 February 2025       | 28 February 2025 | 125,167.29                                             | 273,273.46                                                     | 314,806.74                                                       | 96,316.02                                                  |
| 03 March 2025          | 07 March 2025    | 136,881.49                                             | 297,458.09                                                     | 282,372.24                                                       | 105,627.68                                                 |
| 10 March 2025          | 14 March 2025    | 142,577.41                                             | 290,384.50                                                     | 288,096.37                                                       | 109,743.70                                                 |
| 17 March 2025          | 21 March 2025    | 136,958.27                                             | 353,329.43                                                     | 388,133.62                                                       | 108,673.74                                                 |
| 24 March 2025          | 28 March 2025    | 136,065.19                                             | 283,033.40                                                     | 232,407.82                                                       | 116,865.21                                                 |
| 31 March 2025          | 03 April 2025    | 74,591.55                                              | 162,364.23                                                     | 251,936.71                                                       | 66,586.94                                                  |
| 07 April 2025          | 11 April 2025    | 263,497.07                                             | 546,970.07                                                     | 415,007.13                                                       | 210,342.01                                                 |
| 14 April 2025          | 17 April 2025    | 91,763.03                                              | 227,858.51                                                     | 153,240.87                                                       | 78,102.70                                                  |
| 22 April 2025          | 25 April 2025    | 315,767.70                                             | 451,884.08                                                     | 293,215.42                                                       | 250,642.46                                                 |
| 28 April 2025          | 02 May 2025      | 89,087.90                                              | 261,817.12                                                     | 188,479.22                                                       | 82,089.86                                                  |
| 06 May 2025            | 09 May 2025      | 211,013.46                                             | 431,355.31                                                     | 292,459.74                                                       | 172,406.78                                                 |
| 12 May 2025            | 16 May 2025      | 194,977.42                                             | 382,225.86                                                     | 335,678.46                                                       | 171,581.43                                                 |
| 19 May 2025            | 23 May 2025      | 241,007.32                                             | 386,475.37                                                     | 338,157.99                                                       | 204,272.24                                                 |
| 26 May 2025            | 30 May 2025      | 220,068.87                                             | 313,845.68                                                     | 259,645.72                                                       | 182,505.67                                                 |
| 02 June 2025           | 06 June 2025     | 233,411.13                                             | 322,073.37                                                     | 509,031.12                                                       | 184,107.51                                                 |
| 09 June 2025           | 13 June 2025     | 207,179.21                                             | 401,486.43                                                     | 382,037.57                                                       | 178,112.12                                                 |
| 16 June 2025           | 20 June 2025     | 167,194.80                                             | 404,457.25                                                     | 438,764.58                                                       | 174,301.50                                                 |
| 23 June 2025           | 27 June 2025     | 160,163.33                                             | 259,390.08                                                     | 396,917.88                                                       | 124,226.19                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                            |                                                                       |                                                              |                                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 23 December 2024       | 27 December 2024 | 283,507.73                                                          | 811,014.51                                                            | 30,128.10                                                    | 106,035.69                                                           |
| 30 December 2024       | 03 January 2025  | 223,794.05                                                          | 261,884.72                                                            | 27,551.68                                                    | 100,786.18                                                           |
| 06 January 2025        | 10 January 2025  | 340,644.78                                                          | 773,066.22                                                            | 27,100.60                                                    | 192,826.24                                                           |
| 13 January 2025        | 17 January 2025  | 411,723.75                                                          | 986,689.36                                                            | 28,218.91                                                    | 260,278.89                                                           |
| 20 January 2025        | 24 January 2025  | 392,541.13                                                          | 1,418,929.31                                                          | 35,407.00                                                    | 231,359.96                                                           |
| 27 January 2025        | 28 January 2025  | 49,184.03                                                           | 277,472.35                                                            | 6,199.34                                                     | 29,502.80                                                            |
| 03 February 2025       | 07 February 2025 | 343,881.47                                                          | 1,653,792.56                                                          | 43,506.94                                                    | 174,247.49                                                           |
| 10 February 2025       | 14 February 2025 | 393,611.66                                                          | 1,072,981.69                                                          | 24,612.05                                                    | 263,728.34                                                           |
| 17 February 2025       | 21 February 2025 | 269,510.52                                                          | 976,032.51                                                            | 24,496.24                                                    | 230,465.64                                                           |
| 24 February 2025       | 28 February 2025 | 237,830.84                                                          | 715,376.52                                                            | 18,491.95                                                    | 261,349.03                                                           |
| 03 March 2025          | 07 March 2025    | 301,525.09                                                          | 768,472.37                                                            | 19,073.23                                                    | 254,593.47                                                           |
| 10 March 2025          | 14 March 2025    | 776,652.16                                                          | 760,800.90                                                            | 20,951.71                                                    | 334,652.27                                                           |
| 17 March 2025          | 21 March 2025    | 370,766.28                                                          | 700,455.66                                                            | 20,837.05                                                    | 253,901.46                                                           |
| 24 March 2025          | 28 March 2025    | 292,744.61                                                          | 1,147,363.43                                                          | 19,429.68                                                    | 208,234.23                                                           |
| 31 March 2025          | 03 April 2025    | 240,410.90                                                          | 662,458.31                                                            | 10,589.36                                                    | 169,096.25                                                           |
| 07 April 2025          | 11 April 2025    | 354,271.11                                                          | 2,132,408.85                                                          | 34,136.33                                                    | 326,269.04                                                           |
| 14 April 2025          | 17 April 2025    | 189,579.77                                                          | 602,845.52                                                            | 14,608.57                                                    | 140,442.19                                                           |
| 22 April 2025          | 25 April 2025    | 455,659.08                                                          | 957,787.12                                                            | 30,478.27                                                    | 202,940.47                                                           |
| 28 April 2025          | 02 May 2025      | 212,304.63                                                          | 726,047.69                                                            | 11,431.86                                                    | 118,465.33                                                           |
| 06 May 2025            | 09 May 2025      | 397,413.04                                                          | 447,140.43                                                            | 25,043.97                                                    | 186,288.00                                                           |
| 12 May 2025            | 16 May 2025      | 301,631.71                                                          | 1,762,548.69                                                          | 31,846.98                                                    | 232,550.06                                                           |
| 19 May 2025            | 23 May 2025      | 436,097.44                                                          | 586,899.70                                                            | 27,695.07                                                    | 202,071.70                                                           |
| 26 May 2025            | 30 May 2025      | 359,047.63                                                          | 1,103,825.44                                                          | 26,921.91                                                    | 150,521.45                                                           |
| 02 June 2025           | 06 June 2025     | 280,747.12                                                          | 906,668.35                                                            | 24,383.77                                                    | 159,770.95                                                           |
| 09 June 2025           | 13 June 2025     | 415,998.80                                                          | 1,023,474.44                                                          | 30,775.89                                                    | 154,763.86                                                           |
| 16 June 2025           | 20 June 2025     | 426,238.85                                                          | 2,072,941.75                                                          | 40,290.15                                                    | 218,601.25                                                           |
| 23 June 2025           | 27 June 2025     | 354,530.68                                                          | 918,617.37                                                            | 21,690.96                                                    | 167,453.80                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 109,268.58                                                             | 14,011.07                                                    | 130,472.19                                                           | 165,650.24                                                             |
| 30 December 2024       | 03 January 2025  | 50,814.80                                                              | 34,847.95                                                    | 108,241.52                                                           | 39,919.95                                                              |
| 06 January 2025        | 10 January 2025  | 146,729.76                                                             | 16,704.29                                                    | 174,687.27                                                           | 111,398.11                                                             |
| 13 January 2025        | 17 January 2025  | 151,571.68                                                             | 18,421.40                                                    | 211,756.15                                                           | 127,777.46                                                             |
| 20 January 2025        | 24 January 2025  | 155,500.12                                                             | 17,969.67                                                    | 213,682.91                                                           | 276,008.27                                                             |
| 27 January 2025        | 28 January 2025  | 43,214.86                                                              | 3,483.57                                                     | 32,439.84                                                            | 58,967.53                                                              |
| 03 February 2025       | 07 February 2025 | 283,596.05                                                             | 31,769.68                                                    | 205,300.74                                                           | 281,137.76                                                             |
| 10 February 2025       | 14 February 2025 | 203,106.98                                                             | 12,713.54                                                    | 246,681.29                                                           | 197,570.49                                                             |
| 17 February 2025       | 21 February 2025 | 130,115.58                                                             | 17,303.23                                                    | 205,639.63                                                           | 167,315.78                                                             |
| 24 February 2025       | 28 February 2025 | 228,495.11                                                             | 15,705.91                                                    | 206,609.00                                                           | 265,631.78                                                             |
| 03 March 2025          | 07 March 2025    | 235,805.86                                                             | 18,057.55                                                    | 235,753.26                                                           | 199,512.56                                                             |
| 10 March 2025          | 14 March 2025    | 194,888.68                                                             | 20,139.88                                                    | 339,034.46                                                           | 177,125.75                                                             |
| 17 March 2025          | 21 March 2025    | 244,575.11                                                             | 15,429.94                                                    | 287,717.87                                                           | 248,463.03                                                             |
| 24 March 2025          | 28 March 2025    | 206,403.36                                                             | 13,602.08                                                    | 192,685.12                                                           | 163,104.51                                                             |
| 31 March 2025          | 03 April 2025    | 137,103.71                                                             | 8,301.94                                                     | 190,894.39                                                           | 112,331.38                                                             |
| 07 April 2025          | 11 April 2025    | 411,910.17                                                             | 22,496.21                                                    | 254,022.79                                                           | 298,602.89                                                             |
| 14 April 2025          | 17 April 2025    | 178,359.00                                                             | 8,438.56                                                     | 150,020.36                                                           | 143,146.05                                                             |
| 22 April 2025          | 25 April 2025    | 177,294.48                                                             | 25,448.20                                                    | 198,928.08                                                           | 171,763.75                                                             |
| 28 April 2025          | 02 May 2025      | 253,329.35                                                             | 3,702.48                                                     | 139,295.70                                                           | 174,308.60                                                             |
| 06 May 2025            | 09 May 2025      | 153,619.11                                                             | 18,566.83                                                    | 186,511.77                                                           | 152,852.60                                                             |
| 12 May 2025            | 16 May 2025      | 428,833.13                                                             | 23,452.01                                                    | 194,054.62                                                           | 499,432.19                                                             |
| 19 May 2025            | 23 May 2025      | 197,803.09                                                             | 19,043.98                                                    | 213,628.14                                                           | 192,114.68                                                             |
| 26 May 2025            | 30 May 2025      | 170,042.52                                                             | 19,450.60                                                    | 154,559.44                                                           | 181,931.54                                                             |
| 02 June 2025           | 06 June 2025     | 182,706.23                                                             | 24,040.01                                                    | 167,954.76                                                           | 194,396.19                                                             |
| 09 June 2025           | 13 June 2025     | 167,421.10                                                             | 18,893.22                                                    | 243,530.26                                                           | 237,629.89                                                             |
| 16 June 2025           | 20 June 2025     | 359,084.62                                                             | 23,081.48                                                    | 233,001.00                                                           | 316,686.89                                                             |
| 23 June 2025           | 27 June 2025     | 166,873.39                                                             | 22,063.16                                                    | 130,591.31                                                           | 177,659.39                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 23 December 2024       | 27 December 2024 | 11,200.81                                                     | 63,847.73                                                             | 91,174.89                                                               | 1,990.57                                                       |
| 30 December 2024       | 03 January 2025  | 10,490.54                                                     | 55,502.61                                                             | 39,499.31                                                               | 1,694.21                                                       |
| 06 January 2025        | 10 January 2025  | 15,060.13                                                     | 90,169.69                                                             | 78,689.60                                                               | 2,794.01                                                       |
| 13 January 2025        | 17 January 2025  | 14,547.00                                                     | 94,131.47                                                             | 86,971.16                                                               | 3,704.76                                                       |
| 20 January 2025        | 24 January 2025  | 14,903.34                                                     | 102,090.87                                                            | 159,483.87                                                              | 2,983.81                                                       |
| 27 January 2025        | 28 January 2025  | 219.71                                                        | 27,499.67                                                             | 39,647.49                                                               | 240.34                                                         |
| 03 February 2025       | 07 February 2025 | 24,477.67                                                     | 110,573.66                                                            | 154,046.00                                                              | 6,054.65                                                       |
| 10 February 2025       | 14 February 2025 | 12,117.98                                                     | 140,877.70                                                            | 114,328.54                                                              | 2,870.14                                                       |
| 17 February 2025       | 21 February 2025 | 14,567.80                                                     | 149,659.45                                                            | 112,305.21                                                              | 3,117.41                                                       |
| 24 February 2025       | 28 February 2025 | 15,208.45                                                     | 136,149.15                                                            | 125,556.97                                                              | 3,086.11                                                       |
| 03 March 2025          | 07 March 2025    | 12,699.49                                                     | 164,101.82                                                            | 128,517.02                                                              | 3,757.04                                                       |
| 10 March 2025          | 14 March 2025    | 15,423.47                                                     | 167,707.32                                                            | 154,558.54                                                              | 3,206.03                                                       |
| 17 March 2025          | 21 March 2025    | 14,192.86                                                     | 140,623.26                                                            | 190,605.95                                                              | 2,332.42                                                       |
| 24 March 2025          | 28 March 2025    | 12,765.22                                                     | 91,055.81                                                             | 117,593.82                                                              | 1,861.40                                                       |
| 31 March 2025          | 03 April 2025    | 5,213.38                                                      | 80,552.02                                                             | 65,941.41                                                               | 868.09                                                         |
| 07 April 2025          | 11 April 2025    | 22,550.54                                                     | 151,504.47                                                            | 143,721.17                                                              | 4,072.33                                                       |
| 14 April 2025          | 17 April 2025    | 4,448.15                                                      | 99,392.36                                                             | 71,190.77                                                               | 714.11                                                         |
| 22 April 2025          | 25 April 2025    | 20,592.61                                                     | 81,556.09                                                             | 96,371.46                                                               | 3,364.70                                                       |
| 28 April 2025          | 02 May 2025      | 3,481.36                                                      | 55,352.56                                                             | 101,311.88                                                              | 831.65                                                         |
| 06 May 2025            | 09 May 2025      | 12,409.94                                                     | 64,553.28                                                             | 88,390.97                                                               | 1,649.04                                                       |
| 12 May 2025            | 16 May 2025      | 15,186.50                                                     | 113,549.13                                                            | 369,008.08                                                              | 2,298.40                                                       |
| 19 May 2025            | 23 May 2025      | 16,489.55                                                     | 118,420.01                                                            | 125,340.87                                                              | 2,993.93                                                       |
| 26 May 2025            | 30 May 2025      | 15,480.47                                                     | 79,018.61                                                             | 128,247.90                                                              | 1,957.21                                                       |
| 02 June 2025           | 06 June 2025     | 13,652.16                                                     | 95,351.44                                                             | 135,163.94                                                              | 1,952.59                                                       |
| 09 June 2025           | 13 June 2025     | 14,159.55                                                     | 129,400.97                                                            | 158,081.22                                                              | 2,165.36                                                       |
| 16 June 2025           | 20 June 2025     | 15,238.80                                                     | 114,742.93                                                            | 274,187.29                                                              | 2,285.75                                                       |
| 23 June 2025           | 27 June 2025     | 17,617.13                                                     | 71,920.41                                                             | 127,063.27                                                              | 3,535.16                                                       |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 23 December 2024       | 27 December 2024 | 7,012.19                                                               | 35,549.05                                                                | 3,039.53                                                       | 747.11                                                                 |
| 30 December 2024       | 03 January 2025  | 8,412.02                                                               | 10,811.28                                                                | 2,889.56                                                       | 1,063.31                                                               |
| 06 January 2025        | 10 January 2025  | 16,591.60                                                              | 24,710.88                                                                | 3,087.09                                                       | 2,735.46                                                               |
| 13 January 2025        | 17 January 2025  | 14,651.78                                                              | 22,289.46                                                                | 3,119.19                                                       | 2,325.51                                                               |
| 20 January 2025        | 24 January 2025  | 12,174.99                                                              | 54,755.51                                                                | 3,135.78                                                       | 1,476.26                                                               |
| 27 January 2025        | 28 January 2025  | 1,264.03                                                               | 7,304.99                                                                 | 42.16                                                          | 268.07                                                                 |
| 03 February 2025       | 07 February 2025 | 21,950.44                                                              | 33,484.65                                                                | 5,853.26                                                       | 1,862.96                                                               |
| 10 February 2025       | 14 February 2025 | 14,835.89                                                              | 30,757.05                                                                | 2,924.36                                                       | 756.04                                                                 |
| 17 February 2025       | 21 February 2025 | 16,400.74                                                              | 36,246.71                                                                | 2,956.89                                                       | 1,374.82                                                               |
| 24 February 2025       | 28 February 2025 | 12,815.95                                                              | 31,759.59                                                                | 3,074.62                                                       | 1,427.37                                                               |
| 03 March 2025          | 07 March 2025    | 17,056.15                                                              | 33,334.35                                                                | 3,366.21                                                       | 1,306.01                                                               |
| 10 March 2025          | 14 March 2025    | 17,442.12                                                              | 46,562.37                                                                | 3,440.91                                                       | 2,260.78                                                               |
| 17 March 2025          | 21 March 2025    | 17,023.82                                                              | 41,442.05                                                                | 3,094.59                                                       | 1,514.36                                                               |
| 24 March 2025          | 28 March 2025    | 29,250.71                                                              | 23,436.67                                                                | 3,004.33                                                       | 683.28                                                                 |
| 31 March 2025          | 03 April 2025    | 8,487.02                                                               | 15,228.76                                                                | 374.93                                                         | 1,354.04                                                               |
| 07 April 2025          | 11 April 2025    | 18,037.90                                                              | 31,050.05                                                                | 6,165.85                                                       | 3,354.60                                                               |
| 14 April 2025          | 17 April 2025    | 8,918.54                                                               | 17,223.86                                                                | 366.00                                                         | 537.12                                                                 |
| 22 April 2025          | 25 April 2025    | 11,923.37                                                              | 18,678.94                                                                | 5,622.56                                                       | 1,402.76                                                               |
| 28 April 2025          | 02 May 2025      | 17,938.86                                                              | 20,564.93                                                                | 301.89                                                         | 1,882.36                                                               |
| 06 May 2025            | 09 May 2025      | 10,651.30                                                              | 30,771.34                                                                | 2,964.82                                                       | 527.79                                                                 |
| 12 May 2025            | 16 May 2025      | 17,173.55                                                              | 85,945.19                                                                | 3,160.59                                                       | 1,701.27                                                               |
| 19 May 2025            | 23 May 2025      | 13,936.63                                                              | 35,735.04                                                                | 3,111.34                                                       | 1,878.13                                                               |
| 26 May 2025            | 30 May 2025      | 11,120.88                                                              | 38,710.80                                                                | 3,223.30                                                       | 1,009.45                                                               |
| 02 June 2025           | 06 June 2025     | 14,011.03                                                              | 32,750.59                                                                | 3,123.10                                                       | 1,682.04                                                               |
| 09 June 2025           | 13 June 2025     | 15,437.37                                                              | 31,924.37                                                                | 3,001.08                                                       | 1,953.19                                                               |
| 16 June 2025           | 20 June 2025     | 9,195.24                                                               | 36,670.28                                                                | 2,947.07                                                       | 2,474.25                                                               |
| 23 June 2025           | 27 June 2025     | 11,572.53                                                              | 22,123.42                                                                | 3,572.36                                                       | 2,035.05                                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 5,130.31                                                                 | 1,391.76                                                    | 711.70                                                              | 24,744.12                                                             |
| 30 December 2024       | 03 January 2025  | 7,540.52                                                                 | 1,371.71                                                    | 2,239.76                                                            | 6,715.53                                                              |
| 06 January 2025        | 10 January 2025  | 1,511.11                                                                 | 1,811.73                                                    | 2,366.42                                                            | 6,085.02                                                              |
| 13 January 2025        | 17 January 2025  | 1,689.40                                                                 | 1,969.60                                                    | 1,950.03                                                            | 9,430.45                                                              |
| 20 January 2025        | 24 January 2025  | 5,529.77                                                                 | 1,443.01                                                    | 1,979.39                                                            | 27,771.54                                                             |
| 27 January 2025        | 28 January 2025  | 1,645.05                                                                 | 77.30                                                       | 295.04                                                              | 8,345.20                                                              |
| 03 February 2025       | 07 February 2025 | 5,778.85                                                                 | 2,610.48                                                    | 2,874.00                                                            | 11,576.30                                                             |
| 10 February 2025       | 14 February 2025 | 4,385.91                                                                 | 1,314.61                                                    | 1,790.96                                                            | 12,048.18                                                             |
| 17 February 2025       | 21 February 2025 | 3,757.34                                                                 | 1,406.81                                                    | 1,262.28                                                            | 11,523.69                                                             |
| 24 February 2025       | 28 February 2025 | 2,940.81                                                                 | 1,607.35                                                    | 1,057.25                                                            | 14,240.37                                                             |
| 03 March 2025          | 07 March 2025    | 4,296.78                                                                 | 1,235.64                                                    | 2,061.96                                                            | 11,234.64                                                             |
| 10 March 2025          | 14 March 2025    | 2,697.05                                                                 | 1,834.90                                                    | 3,027.21                                                            | 19,005.06                                                             |
| 17 March 2025          | 21 March 2025    | 8,000.23                                                                 | 1,373.73                                                    | 2,645.45                                                            | 19,092.14                                                             |
| 24 March 2025          | 28 March 2025    | 4,821.10                                                                 | 1,238.83                                                    | 21,560.09                                                           | 10,800.95                                                             |
| 31 March 2025          | 03 April 2025    | 2,085.34                                                                 | 121.33                                                      | 1,031.14                                                            | 6,248.61                                                              |
| 07 April 2025          | 11 April 2025    | 4,374.38                                                                 | 2,384.27                                                    | 2,615.46                                                            | 20,032.94                                                             |
| 14 April 2025          | 17 April 2025    | 3,078.39                                                                 | 853.52                                                      | 3,297.56                                                            | 19,041.99                                                             |
| 22 April 2025          | 25 April 2025    | 3,692.18                                                                 | 2,417.40                                                    | 3,035.60                                                            | 7,761.56                                                              |
| 28 April 2025          | 02 May 2025      | 2,046.02                                                                 | 226.01                                                      | 3,737.16                                                            | 7,581.02                                                              |
| 06 May 2025            | 09 May 2025      | 2,673.69                                                                 | 1,186.24                                                    | 1,187.31                                                            | 6,720.28                                                              |
| 12 May 2025            | 16 May 2025      | 36,582.15                                                                | 1,262.62                                                    | 3,392.38                                                            | 58,385.15                                                             |
| 19 May 2025            | 23 May 2025      | 3,148.23                                                                 | 1,364.59                                                    | 2,439.75                                                            | 14,302.02                                                             |
| 26 May 2025            | 30 May 2025      | 3,263.50                                                                 | 1,742.44                                                    | 1,079.71                                                            | 13,401.92                                                             |
| 02 June 2025           | 06 June 2025     | 1,402.40                                                                 | 1,315.91                                                    | 2,460.52                                                            | 10,271.66                                                             |
| 09 June 2025           | 13 June 2025     | 5,902.17                                                                 | 1,227.74                                                    | 2,493.09                                                            | 16,491.61                                                             |
| 16 June 2025           | 20 June 2025     | 13,937.92                                                                | 1,164.84                                                    | 2,195.38                                                            | 60,965.96                                                             |
| 23 June 2025           | 27 June 2025     | 2,441.22                                                                 | 1,607.97                                                    | 2,750.64                                                            | 13,853.14                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 23 December 2024       | 27 December 2024 | 16,673                         | 997                                 | 8,138                                       | 7,538                                         |
| 30 December 2024       | 03 January 2025  | 13,537                         | 1,210                               | 8,481                                       | 3,846                                         |
| 06 January 2025        | 10 January 2025  | 26,675                         | 968                                 | 15,825                                      | 9,883                                         |
| 13 January 2025        | 17 January 2025  | 32,194                         | 1,067                               | 19,428                                      | 11,700                                        |
| 20 January 2025        | 24 January 2025  | 28,046                         | 1,072                               | 15,717                                      | 11,258                                        |
| 27 January 2025        | 28 January 2025  | 7,460                          | 322                                 | 2,973                                       | 4,165                                         |
| 03 February 2025       | 07 February 2025 | 31,404                         | 1,514                               | 14,817                                      | 15,073                                        |
| 10 February 2025       | 14 February 2025 | 31,917                         | 966                                 | 20,018                                      | 10,933                                        |
| 17 February 2025       | 21 February 2025 | 28,321                         | 1,085                               | 17,138                                      | 10,098                                        |
| 24 February 2025       | 28 February 2025 | 31,276                         | 1,081                               | 17,793                                      | 12,402                                        |
| 03 March 2025          | 07 March 2025    | 32,534                         | 966                                 | 18,780                                      | 12,788                                        |
| 10 March 2025          | 14 March 2025    | 40,574                         | 1,227                               | 25,420                                      | 13,927                                        |
| 17 March 2025          | 21 March 2025    | 30,255                         | 909                                 | 16,813                                      | 12,533                                        |
| 24 March 2025          | 28 March 2025    | 25,585                         | 921                                 | 12,910                                      | 11,755                                        |
| 31 March 2025          | 03 April 2025    | 21,412                         | 882                                 | 12,423                                      | 8,107                                         |
| 07 April 2025          | 11 April 2025    | 43,465                         | 1,281                               | 21,576                                      | 20,608                                        |
| 14 April 2025          | 17 April 2025    | 21,393                         | 735                                 | 11,347                                      | 9,312                                         |
| 22 April 2025          | 25 April 2025    | 26,346                         | 1,015                               | 13,658                                      | 11,674                                        |
| 28 April 2025          | 02 May 2025      | 21,880                         | 1,002                               | 10,131                                      | 10,747                                        |
| 06 May 2025            | 09 May 2025      | 25,500                         | 819                                 | 13,997                                      | 10,684                                        |
| 12 May 2025            | 16 May 2025      | 39,953                         | 1,144                               | 18,212                                      | 20,598                                        |
| 19 May 2025            | 23 May 2025      | 33,301                         | 1,160                               | 19,765                                      | 12,377                                        |
| 26 May 2025            | 30 May 2025      | 26,593                         | 1,097                               | 14,402                                      | 11,095                                        |
| 02 June 2025           | 06 June 2025     | 27,764                         | 997                                 | 14,675                                      | 12,092                                        |
| 09 June 2025           | 13 June 2025     | 31,937                         | 1,180                               | 16,609                                      | 14,148                                        |
| 16 June 2025           | 20 June 2025     | 32,080                         | 1,159                               | 15,133                                      | 15,789                                        |
| 23 June 2025           | 27 June 2025     | 26,536                         | 1,441                               | 14,049                                      | 11,047                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 23 December 2024       | 27 December 2024 | 81                                                         | 5,812                                                              | 4,496                                                                | 916                                                            |
| 30 December 2024       | 03 January 2025  | 425                                                        | 5,689                                                              | 2,535                                                                | 786                                                            |
| 06 January 2025        | 10 January 2025  | 98                                                         | 10,814                                                             | 7,021                                                                | 870                                                            |
| 13 January 2025        | 17 January 2025  | 191                                                        | 13,538                                                             | 8,984                                                                | 876                                                            |
| 20 January 2025        | 24 January 2025  | 206                                                        | 11,332                                                             | 7,854                                                                | 866                                                            |
| 27 January 2025        | 28 January 2025  | 35                                                         | 1,961                                                              | 2,657                                                                | 287                                                            |
| 03 February 2025       | 07 February 2025 | 191                                                        | 10,157                                                             | 10,371                                                               | 1,323                                                          |
| 10 February 2025       | 14 February 2025 | 116                                                        | 14,706                                                             | 7,045                                                                | 850                                                            |
| 17 February 2025       | 21 February 2025 | 180                                                        | 11,867                                                             | 6,687                                                                | 905                                                            |
| 24 February 2025       | 28 February 2025 | 188                                                        | 12,121                                                             | 8,073                                                                | 894                                                            |
| 03 March 2025          | 07 March 2025    | 142                                                        | 12,593                                                             | 8,524                                                                | 825                                                            |
| 10 March 2025          | 14 March 2025    | 282                                                        | 15,886                                                             | 9,469                                                                | 946                                                            |
| 17 March 2025          | 21 March 2025    | 97                                                         | 12,236                                                             | 8,838                                                                | 812                                                            |
| 24 March 2025          | 28 March 2025    | 126                                                        | 8,317                                                              | 7,947                                                                | 795                                                            |
| 31 March 2025          | 03 April 2025    | 200                                                        | 8,083                                                              | 5,450                                                                | 682                                                            |
| 07 April 2025          | 11 April 2025    | 200                                                        | 14,160                                                             | 14,023                                                               | 1,081                                                          |
| 14 April 2025          | 17 April 2025    | 116                                                        | 7,550                                                              | 6,380                                                                | 619                                                            |
| 22 April 2025          | 25 April 2025    | 122                                                        | 9,700                                                              | 8,089                                                                | 893                                                            |
| 28 April 2025          | 02 May 2025      | 135                                                        | 6,918                                                              | 6,277                                                                | 867                                                            |
| 06 May 2025            | 09 May 2025      | 184                                                        | 9,220                                                              | 8,176                                                                | 635                                                            |
| 12 May 2025            | 16 May 2025      | 344                                                        | 11,906                                                             | 14,394                                                               | 800                                                            |
| 19 May 2025            | 23 May 2025      | 334                                                        | 14,092                                                             | 8,387                                                                | 826                                                            |
| 26 May 2025            | 30 May 2025      | 282                                                        | 9,800                                                              | 6,883                                                                | 815                                                            |
| 02 June 2025           | 06 June 2025     | 176                                                        | 9,607                                                              | 8,891                                                                | 822                                                            |
| 09 June 2025           | 13 June 2025     | 325                                                        | 11,067                                                             | 10,421                                                               | 856                                                            |
| 16 June 2025           | 20 June 2025     | 284                                                        | 9,992                                                              | 10,495                                                               | 875                                                            |
| 23 June 2025           | 27 June 2025     | 547                                                        | 9,116                                                              | 7,806                                                                | 894                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 23 December 2024       | 27 December 2024 | 2,326                                                                  | 3,043                                                                    | 157                                       | 123                                               |
| 30 December 2024       | 03 January 2025  | 2,792                                                                  | 1,311                                                                    | 90                                        | 184                                               |
| 06 January 2025        | 10 January 2025  | 5,011                                                                  | 2,863                                                                    | 156                                       | 253                                               |
| 13 January 2025        | 17 January 2025  | 5,890                                                                  | 2,716                                                                    | 165                                       | 302                                               |
| 20 January 2025        | 24 January 2025  | 4,385                                                                  | 3,404                                                                    | 122                                       | 204                                               |
| 27 January 2025        | 28 January 2025  | 1,013                                                                  | 1,508                                                                    | 48                                        | 85                                                |
| 03 February 2025       | 07 February 2025 | 4,660                                                                  | 4,702                                                                    | 240                                       | 302                                               |
| 10 February 2025       | 14 February 2025 | 5,313                                                                  | 3,888                                                                    | 167                                       | 218                                               |
| 17 February 2025       | 21 February 2025 | 5,272                                                                  | 3,412                                                                    | 161                                       | 131                                               |
| 24 February 2025       | 28 February 2025 | 5,673                                                                  | 4,330                                                                    | 176                                       | 240                                               |
| 03 March 2025          | 07 March 2025    | 6,187                                                                  | 4,265                                                                    | 126                                       | 237                                               |
| 10 March 2025          | 14 March 2025    | 9,535                                                                  | 4,458                                                                    | 144                                       | 226                                               |
| 17 March 2025          | 21 March 2025    | 4,578                                                                  | 3,695                                                                    | 157                                       | 250                                               |
| 24 March 2025          | 28 March 2025    | 4,593                                                                  | 3,808                                                                    | 144                                       | 170                                               |
| 31 March 2025          | 03 April 2025    | 4,340                                                                  | 2,658                                                                    | 111                                       | 187                                               |
| 07 April 2025          | 11 April 2025    | 7,417                                                                  | 6,586                                                                    | 223                                       | 371                                               |
| 14 April 2025          | 17 April 2025    | 3,797                                                                  | 2,933                                                                    | 121                                       | 204                                               |
| 22 April 2025          | 25 April 2025    | 3,958                                                                  | 3,585                                                                    | 136                                       | 219                                               |
| 28 April 2025          | 02 May 2025      | 3,214                                                                  | 4,470                                                                    | 178                                       | 308                                               |
| 06 May 2025            | 09 May 2025      | 4,778                                                                  | 2,508                                                                    | 102                                       | 266                                               |
| 12 May 2025            | 16 May 2025      | 6,306                                                                  | 6,204                                                                    | 164                                       | 390                                               |
| 19 May 2025            | 23 May 2025      | 5,673                                                                  | 3,990                                                                    | 159                                       | 280                                               |
| 26 May 2025            | 30 May 2025      | 4,602                                                                  | 4,212                                                                    | 151                                       | 166                                               |
| 02 June 2025           | 06 June 2025     | 5,068                                                                  | 3,201                                                                    | 134                                       | 201                                               |
| 09 June 2025           | 13 June 2025     | 5,543                                                                  | 3,727                                                                    | 135                                       | 210                                               |
| 16 June 2025           | 20 June 2025     | 5,142                                                                  | 5,294                                                                    | 143                                       | 175                                               |
| 23 June 2025           | 27 June 2025     | 4,933                                                                  | 3,241                                                                    | 150                                       | 253                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 23 December 2024       | 27 December 2024 | 5,269                                                  | 0                                         | 2,850                                             | 10                                                     |
| 30 December 2024       | 03 January 2025  | 1,572                                                  | 0                                         | 2,917                                             | 0                                                      |
| 06 January 2025        | 10 January 2025  | 4,397                                                  | 0                                         | 5,188                                             | 7                                                      |
| 13 January 2025        | 17 January 2025  | 4,154                                                  | 0                                         | 6,783                                             | 2                                                      |
| 20 January 2025        | 24 January 2025  | 5,626                                                  | 0                                         | 6,067                                             | 0                                                      |
| 27 January 2025        | 28 January 2025  | 1,953                                                  | 0                                         | 981                                               | 0                                                      |
| 03 February 2025       | 07 February 2025 | 5,206                                                  | 0                                         | 3,349                                             | 0                                                      |
| 10 February 2025       | 14 February 2025 | 4,853                                                  | 0                                         | 8,878                                             | 0                                                      |
| 17 February 2025       | 21 February 2025 | 3,605                                                  | 0                                         | 7,953                                             | 0                                                      |
| 24 February 2025       | 28 February 2025 | 5,264                                                  | 0                                         | 8,036                                             | 0                                                      |
| 03 March 2025          | 07 March 2025    | 5,387                                                  | 0                                         | 8,587                                             | 0                                                      |
| 10 March 2025          | 14 March 2025    | 6,841                                                  | 0                                         | 14,415                                            | 0                                                      |
| 17 March 2025          | 21 March 2025    | 4,546                                                  | 0                                         | 8,003                                             | 0                                                      |
| 24 March 2025          | 28 March 2025    | 4,563                                                  | 0                                         | 4,942                                             | 0                                                      |
| 31 March 2025          | 03 April 2025    | 3,721                                                  | 0                                         | 5,382                                             | 0                                                      |
| 07 April 2025          | 11 April 2025    | 9,635                                                  | 0                                         | 8,515                                             | 0                                                      |
| 14 April 2025          | 17 April 2025    | 4,119                                                  | 0                                         | 4,212                                             | 0                                                      |
| 22 April 2025          | 25 April 2025    | 4,677                                                  | 0                                         | 5,069                                             | 0                                                      |
| 28 April 2025          | 02 May 2025      | 5,616                                                  | 0                                         | 2,902                                             | 0                                                      |
| 06 May 2025            | 09 May 2025      | 4,134                                                  | 0                                         | 3,726                                             | 0                                                      |
| 12 May 2025            | 16 May 2025      | 12,065                                                 | 0                                         | 5,729                                             | 0                                                      |
| 19 May 2025            | 23 May 2025      | 5,134                                                  | 0                                         | 5,334                                             | 6                                                      |
| 26 May 2025            | 30 May 2025      | 4,518                                                  | 0                                         | 3,714                                             | 0                                                      |
| 02 June 2025           | 06 June 2025     | 4,345                                                  | 0                                         | 3,721                                             | 0                                                      |
| 09 June 2025           | 13 June 2025     | 4,682                                                  | 0                                         | 5,010                                             | 0                                                      |
| 16 June 2025           | 20 June 2025     | 8,355                                                  | 0                                         | 5,533                                             | 0                                                      |
| 23 June 2025           | 27 June 2025     | 4,769                                                  | 0                                         | 3,991                                             | 2                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 23 December 2024       | 27 December 2024 | 153                                       | 165                                               | 13                                                     | 0                                         |
| 30 December 2024       | 03 January 2025  | 164                                       | 209                                               | 45                                                     | 0                                         |
| 06 January 2025        | 10 January 2025  | 134                                       | 290                                               | 48                                                     | 0                                         |
| 13 January 2025        | 17 January 2025  | 155                                       | 363                                               | 49                                                     | 0                                         |
| 20 January 2025        | 24 January 2025  | 196                                       | 545                                               | 65                                                     | 0                                         |
| 27 January 2025        | 28 January 2025  | 34                                        | 139                                               | 16                                                     | 0                                         |
| 03 February 2025       | 07 February 2025 | 228                                       | 751                                               | 70                                                     | 0                                         |
| 10 February 2025       | 14 February 2025 | 156                                       | 356                                               | 28                                                     | 0                                         |
| 17 February 2025       | 21 February 2025 | 180                                       | 285                                               | 52                                                     | 0                                         |
| 24 February 2025       | 28 February 2025 | 133                                       | 267                                               | 31                                                     | 0                                         |
| 03 March 2025          | 07 March 2025    | 159                                       | 515                                               | 114                                                    | 0                                         |
| 10 March 2025          | 14 March 2025    | 204                                       | 1,032                                             | 72                                                     | 0                                         |
| 17 March 2025          | 21 March 2025    | 121                                       | 938                                               | 68                                                     | 0                                         |
| 24 March 2025          | 28 March 2025    | 125                                       | 404                                               | 86                                                     | 0                                         |
| 31 March 2025          | 03 April 2025    | 123                                       | 263                                               | 40                                                     | 0                                         |
| 07 April 2025          | 11 April 2025    | 182                                       | 522                                               | 190                                                    | 0                                         |
| 14 April 2025          | 17 April 2025    | 103                                       | 367                                               | 78                                                     | 0                                         |
| 22 April 2025          | 25 April 2025    | 180                                       | 373                                               | 71                                                     | 0                                         |
| 28 April 2025          | 02 May 2025      | 105                                       | 334                                               | 64                                                     | 0                                         |
| 06 May 2025            | 09 May 2025      | 62                                        | 327                                               | 54                                                     | 0                                         |
| 12 May 2025            | 16 May 2025      | 84                                        | 470                                               | 75                                                     | 0                                         |
| 19 May 2025            | 23 May 2025      | 106                                       | 487                                               | 89                                                     | 0                                         |
| 26 May 2025            | 30 May 2025      | 130                                       | 372                                               | 88                                                     | 0                                         |
| 02 June 2025           | 06 June 2025     | 84                                        | 940                                               | 103                                                    | 0                                         |
| 09 June 2025           | 13 June 2025     | 80                                        | 362                                               | 113                                                    | 0                                         |
| 16 June 2025           | 20 June 2025     | 170                                       | 454                                               | 110                                                    | 0                                         |
| 23 June 2025           | 27 June 2025     | 121                                       | 536                                               | 108                                                    | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 23 December 2024       | 27 December 2024 | 0                                                 | 48                                                     | 0                                         | 10                                                |
| 30 December 2024       | 03 January 2025  | 2                                                 | 36                                                     | 0                                         | 14                                                |
| 06 January 2025        | 10 January 2025  | 8                                                 | 58                                                     | 0                                         | 19                                                |
| 13 January 2025        | 17 January 2025  | 6                                                 | 81                                                     | 0                                         | 4                                                 |
| 20 January 2025        | 24 January 2025  | 9                                                 | 67                                                     | 0                                         | 17                                                |
| 27 January 2025        | 28 January 2025  | 4                                                 | 24                                                     | 0                                         | 0                                                 |
| 03 February 2025       | 07 February 2025 | 7                                                 | 152                                                    | 0                                         | 32                                                |
| 10 February 2025       | 14 February 2025 | 2                                                 | 115                                                    | 1                                         | 17                                                |
| 17 February 2025       | 21 February 2025 | 2                                                 | 74                                                     | 0                                         | 13                                                |
| 24 February 2025       | 28 February 2025 | 3                                                 | 50                                                     | 0                                         | 14                                                |
| 03 March 2025          | 07 March 2025    | 0                                                 | 100                                                    | 0                                         | 14                                                |
| 10 March 2025          | 14 March 2025    | 1                                                 | 142                                                    | 0                                         | 21                                                |
| 17 March 2025          | 21 March 2025    | 2                                                 | 122                                                    | 0                                         | 13                                                |
| 24 March 2025          | 28 March 2025    | 1                                                 | 62                                                     | 0                                         | 10                                                |
| 31 March 2025          | 03 April 2025    | 1                                                 | 62                                                     | 0                                         | 21                                                |
| 07 April 2025          | 11 April 2025    | 2                                                 | 206                                                    | 0                                         | 24                                                |
| 14 April 2025          | 17 April 2025    | 5                                                 | 81                                                     | 0                                         | 7                                                 |
| 22 April 2025          | 25 April 2025    | 5                                                 | 101                                                    | 0                                         | 36                                                |
| 28 April 2025          | 02 May 2025      | 5                                                 | 54                                                     | 0                                         | 4                                                 |
| 06 May 2025            | 09 May 2025      | 8                                                 | 99                                                     | 0                                         | 3                                                 |
| 12 May 2025            | 16 May 2025      | 5                                                 | 73                                                     | 2                                         | 30                                                |
| 19 May 2025            | 23 May 2025      | 1                                                 | 93                                                     | 0                                         | 17                                                |
| 26 May 2025            | 30 May 2025      | 4                                                 | 67                                                     | 0                                         | 28                                                |
| 02 June 2025           | 06 June 2025     | 1                                                 | 77                                                     | 0                                         | 13                                                |
| 09 June 2025           | 13 June 2025     | 3                                                 | 89                                                     | 0                                         | 91                                                |
| 16 June 2025           | 20 June 2025     | 0                                                 | 120                                                    | 0                                         | 62                                                |
| 23 June 2025           | 27 June 2025     | 0                                                 | 51                                                     | 0                                         | 25                                                |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 23 December 2024       | 27 December 2024 | 910                                                    | 102                                       | 1,469                                             | 0                                                      |
| 30 December 2024       | 03 January 2025  | 735                                                    | 562                                       | 1,820                                             | 1                                                      |
| 06 January 2025        | 10 January 2025  | 2,132                                                  | 79                                        | 4,513                                             | 0                                                      |
| 13 January 2025        | 17 January 2025  | 2,103                                                  | 86                                        | 4,198                                             | 0                                                      |
| 20 January 2025        | 24 January 2025  | 2,386                                                  | 117                                       | 2,677                                             | 7                                                      |
| 27 January 2025        | 28 January 2025  | 954                                                    | 26                                        | 710                                               | 0                                                      |
| 03 February 2025       | 07 February 2025 | 4,626                                                  | 87                                        | 2,834                                             | 7                                                      |
| 10 February 2025       | 14 February 2025 | 2,714                                                  | 78                                        | 3,700                                             | 31                                                     |
| 17 February 2025       | 21 February 2025 | 3,746                                                  | 120                                       | 3,205                                             | 10                                                     |
| 24 February 2025       | 28 February 2025 | 3,694                                                  | 121                                       | 3,311                                             | 2                                                      |
| 03 March 2025          | 07 March 2025    | 3,871                                                  | 112                                       | 3,605                                             | 18                                                     |
| 10 March 2025          | 14 March 2025    | 3,603                                                  | 99                                        | 3,217                                             | 6                                                      |
| 17 March 2025          | 21 March 2025    | 3,977                                                  | 80                                        | 2,609                                             | 2                                                      |
| 24 March 2025          | 28 March 2025    | 3,365                                                  | 130                                       | 2,724                                             | 1                                                      |
| 31 March 2025          | 03 April 2025    | 2,038                                                  | 190                                       | 2,701                                             | 2                                                      |
| 07 April 2025          | 11 April 2025    | 5,973                                                  | 145                                       | 3,339                                             | 8                                                      |
| 14 April 2025          | 17 April 2025    | 2,889                                                  | 118                                       | 1,759                                             | 0                                                      |
| 22 April 2025          | 25 April 2025    | 3,092                                                  | 115                                       | 2,530                                             | 0                                                      |
| 28 April 2025          | 02 May 2025      | 2,568                                                  | 70                                        | 1,948                                             | 1                                                      |
| 06 May 2025            | 09 May 2025      | 1,689                                                  | 188                                       | 3,674                                             | 0                                                      |
| 12 May 2025            | 16 May 2025      | 3,918                                                  | 329                                       | 4,232                                             | 2                                                      |
| 19 May 2025            | 23 May 2025      | 2,936                                                  | 282                                       | 6,950                                             | 1                                                      |
| 26 May 2025            | 30 May 2025      | 3,344                                                  | 246                                       | 5,102                                             | 0                                                      |
| 02 June 2025           | 06 June 2025     | 2,225                                                  | 151                                       | 4,094                                             | 0                                                      |
| 09 June 2025           | 13 June 2025     | 3,341                                                  | 320                                       | 3,919                                             | 0                                                      |
| 16 June 2025           | 20 June 2025     | 3,739                                                  | 298                                       | 3,222                                             | 0                                                      |
| 23 June 2025           | 27 June 2025     | 2,699                                                  | 184                                       | 3,497                                             | 4                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 23 December 2024       | 27 December 2024 | 585                                          | 3,522                                                   | 1,289                                                     | 102                                              |
| 30 December 2024       | 03 January 2025  | 395                                          | 3,336                                                   | 1,459                                                     | 164                                              |
| 06 January 2025        | 10 January 2025  | 599                                          | 5,555                                                   | 3,241                                                     | 108                                              |
| 13 January 2025        | 17 January 2025  | 661                                          | 7,773                                                   | 5,313                                                     | 133                                              |
| 20 January 2025        | 24 January 2025  | 637                                          | 6,198                                                   | 3,108                                                     | 146                                              |
| 27 January 2025        | 28 January 2025  | 214                                          | 1,055                                                   | 1,219                                                     | 43                                               |
| 03 February 2025       | 07 February 2025 | 959                                          | 7,544                                                   | 5,013                                                     | 179                                              |
| 10 February 2025       | 14 February 2025 | 564                                          | 6,849                                                   | 3,193                                                     | 119                                              |
| 17 February 2025       | 21 February 2025 | 624                                          | 5,550                                                   | 2,612                                                     | 151                                              |
| 24 February 2025       | 28 February 2025 | 651                                          | 5,924                                                   | 3,363                                                     | 121                                              |
| 03 March 2025          | 07 March 2025    | 570                                          | 5,823                                                   | 3,300                                                     | 92                                               |
| 10 March 2025          | 14 March 2025    | 781                                          | 6,510                                                   | 3,264                                                     | 145                                              |
| 17 March 2025          | 21 March 2025    | 551                                          | 4,999                                                   | 3,819                                                     | 118                                              |
| 24 March 2025          | 28 March 2025    | 522                                          | 4,659                                                   | 3,679                                                     | 140                                              |
| 31 March 2025          | 03 April 2025    | 459                                          | 3,869                                                   | 2,245                                                     | 104                                              |
| 07 April 2025          | 11 April 2025    | 731                                          | 8,804                                                   | 4,597                                                     | 160                                              |
| 14 April 2025          | 17 April 2025    | 393                                          | 4,794                                                   | 2,147                                                     | 105                                              |
| 22 April 2025          | 25 April 2025    | 584                                          | 5,426                                                   | 3,734                                                     | 133                                              |
| 28 April 2025          | 02 May 2025      | 649                                          | 4,632                                                   | 2,445                                                     | 153                                              |
| 06 May 2025            | 09 May 2025      | 467                                          | 5,995                                                   | 4,709                                                     | 110                                              |
| 12 May 2025            | 16 May 2025      | 565                                          | 7,356                                                   | 4,465                                                     | 138                                              |
| 19 May 2025            | 23 May 2025      | 613                                          | 6,697                                                   | 4,119                                                     | 225                                              |
| 26 May 2025            | 30 May 2025      | 570                                          | 5,016                                                   | 3,079                                                     | 213                                              |
| 02 June 2025           | 06 June 2025     | 628                                          | 5,706                                                   | 5,343                                                     | 171                                              |
| 09 June 2025           | 13 June 2025     | 645                                          | 7,014                                                   | 5,924                                                     | 292                                              |
| 16 June 2025           | 20 June 2025     | 548                                          | 5,688                                                   | 3,466                                                     | 252                                              |
| 23 June 2025           | 27 June 2025     | 986                                          | 5,747                                                   | 3,415                                                     | 202                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 23 December 2024       | 27 December 2024 | 1,378                                                       | 1,196                                                         | 103                                               | 1,008                                                        |
| 30 December 2024       | 03 January 2025  | 1,402                                                       | 630                                                           | 86                                                | 1,356                                                        |
| 06 January 2025        | 10 January 2025  | 2,598                                                       | 1,443                                                         | 71                                                | 2,506                                                        |
| 13 January 2025        | 17 January 2025  | 3,322                                                       | 1,565                                                         | 95                                                | 3,396                                                        |
| 20 January 2025        | 24 January 2025  | 2,834                                                       | 1,771                                                         | 140                                               | 2,586                                                        |
| 27 January 2025        | 28 January 2025  | 403                                                         | 634                                                           | 40                                                | 412                                                          |
| 03 February 2025       | 07 February 2025 | 1,840                                                       | 2,286                                                         | 176                                               | 1,932                                                        |
| 10 February 2025       | 14 February 2025 | 2,923                                                       | 1,375                                                         | 112                                               | 2,999                                                        |
| 17 February 2025       | 21 February 2025 | 2,418                                                       | 1,199                                                         | 150                                               | 2,581                                                        |
| 24 February 2025       | 28 February 2025 | 2,358                                                       | 1,226                                                         | 119                                               | 3,027                                                        |
| 03 March 2025          | 07 March 2025    | 2,232                                                       | 1,438                                                         | 108                                               | 2,589                                                        |
| 10 March 2025          | 14 March 2025    | 4,682                                                       | 1,946                                                         | 114                                               | 3,373                                                        |
| 17 March 2025          | 21 March 2025    | 2,571                                                       | 1,639                                                         | 98                                                | 2,788                                                        |
| 24 March 2025          | 28 March 2025    | 1,769                                                       | 2,266                                                         | 105                                               | 2,223                                                        |
| 31 March 2025          | 03 April 2025    | 1,941                                                       | 1,187                                                         | 109                                               | 2,170                                                        |
| 07 April 2025          | 11 April 2025    | 2,106                                                       | 3,183                                                         | 136                                               | 3,856                                                        |
| 14 April 2025          | 17 April 2025    | 1,476                                                       | 1,055                                                         | 95                                                | 1,671                                                        |
| 22 April 2025          | 25 April 2025    | 2,341                                                       | 1,464                                                         | 98                                                | 2,116                                                        |
| 28 April 2025          | 02 May 2025      | 1,737                                                       | 1,565                                                         | 102                                               | 1,459                                                        |
| 06 May 2025            | 09 May 2025      | 2,552                                                       | 1,554                                                         | 113                                               | 2,112                                                        |
| 12 May 2025            | 16 May 2025      | 2,476                                                       | 2,588                                                         | 244                                               | 2,690                                                        |
| 19 May 2025            | 23 May 2025      | 4,161                                                       | 1,532                                                         | 174                                               | 2,975                                                        |
| 26 May 2025            | 30 May 2025      | 3,562                                                       | 1,716                                                         | 169                                               | 2,047                                                        |
| 02 June 2025           | 06 June 2025     | 2,683                                                       | 1,796                                                         | 95                                                | 1,849                                                        |
| 09 June 2025           | 13 June 2025     | 3,459                                                       | 2,176                                                         | 155                                               | 2,033                                                        |
| 16 June 2025           | 20 June 2025     | 3,292                                                       | 2,677                                                         | 167                                               | 2,358                                                        |
| 23 June 2025           | 27 June 2025     | 3,142                                                       | 1,827                                                         | 119                                               | 2,143                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 23 December 2024       | 27 December 2024 | 831                                                            | 218                                               | 2,394                                                        | 1,788                                                          |
| 30 December 2024       | 03 January 2025  | 477                                                            | 539                                               | 2,387                                                        | 798                                                            |
| 06 January 2025        | 10 January 2025  | 1,423                                                          | 205                                               | 4,605                                                        | 2,066                                                          |
| 13 January 2025        | 17 January 2025  | 1,857                                                          | 222                                               | 6,118                                                        | 2,805                                                          |
| 20 January 2025        | 24 January 2025  | 1,562                                                          | 196                                               | 4,452                                                        | 2,662                                                          |
| 27 January 2025        | 28 January 2025  | 835                                                            | 65                                                | 910                                                          | 769                                                            |
| 03 February 2025       | 07 February 2025 | 2,335                                                          | 297                                               | 4,301                                                        | 3,588                                                          |
| 10 February 2025       | 14 February 2025 | 1,709                                                          | 189                                               | 6,587                                                        | 2,537                                                          |
| 17 February 2025       | 21 February 2025 | 1,834                                                          | 229                                               | 4,910                                                        | 2,117                                                          |
| 24 February 2025       | 28 February 2025 | 1,893                                                          | 246                                               | 5,423                                                        | 3,181                                                          |
| 03 March 2025          | 07 March 2025    | 1,975                                                          | 237                                               | 5,562                                                        | 3,286                                                          |
| 10 March 2025          | 14 March 2025    | 2,045                                                          | 256                                               | 8,204                                                        | 3,282                                                          |
| 17 March 2025          | 21 March 2025    | 1,888                                                          | 192                                               | 5,361                                                        | 3,133                                                          |
| 24 March 2025          | 28 March 2025    | 1,897                                                          | 188                                               | 3,847                                                        | 2,727                                                          |
| 31 March 2025          | 03 April 2025    | 1,448                                                          | 231                                               | 3,843                                                        | 1,936                                                          |
| 07 April 2025          | 11 April 2025    | 3,877                                                          | 291                                               | 6,363                                                        | 4,656                                                          |
| 14 April 2025          | 17 April 2025    | 1,664                                                          | 170                                               | 3,500                                                        | 2,298                                                          |
| 22 April 2025          | 25 April 2025    | 1,849                                                          | 218                                               | 4,515                                                        | 3,355                                                          |
| 28 April 2025          | 02 May 2025      | 1,857                                                          | 207                                               | 3,093                                                        | 2,743                                                          |
| 06 May 2025            | 09 May 2025      | 1,592                                                          | 223                                               | 4,276                                                        | 3,076                                                          |
| 12 May 2025            | 16 May 2025      | 2,637                                                          | 268                                               | 5,780                                                        | 5,086                                                          |
| 19 May 2025            | 23 May 2025      | 1,896                                                          | 219                                               | 6,143                                                        | 3,222                                                          |
| 26 May 2025            | 30 May 2025      | 1,467                                                          | 192                                               | 3,856                                                        | 3,185                                                          |
| 02 June 2025           | 06 June 2025     | 1,595                                                          | 254                                               | 4,221                                                        | 3,776                                                          |
| 09 June 2025           | 13 June 2025     | 2,062                                                          | 220                                               | 5,062                                                        | 3,940                                                          |
| 16 June 2025           | 20 June 2025     | 2,317                                                          | 244                                               | 4,479                                                        | 3,803                                                          |
| 23 June 2025           | 27 June 2025     | 1,608                                                          | 335                                               | 3,617                                                        | 2,891                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 23 December 2024       | 27 December 2024 | 230                                                | 2,786                                                         | 1,919                                                           | 109                                                    |
| 30 December 2024       | 03 January 2025  | 165                                                | 2,652                                                         | 1,067                                                           | 76                                                     |
| 06 January 2025        | 10 January 2025  | 261                                                | 5,013                                                         | 3,254                                                           | 99                                                     |
| 13 January 2025        | 17 January 2025  | 261                                                | 5,501                                                         | 3,893                                                           | 114                                                    |
| 20 January 2025        | 24 January 2025  | 248                                                | 4,985                                                         | 3,292                                                           | 111                                                    |
| 27 January 2025        | 28 January 2025  | 71                                                 | 1,053                                                         | 1,278                                                           | 35                                                     |
| 03 February 2025       | 07 February 2025 | 380                                                | 5,320                                                         | 4,539                                                           | 150                                                    |
| 10 February 2025       | 14 February 2025 | 244                                                | 6,454                                                         | 3,302                                                           | 98                                                     |
| 17 February 2025       | 21 February 2025 | 233                                                | 6,122                                                         | 2,964                                                           | 100                                                    |
| 24 February 2025       | 28 February 2025 | 272                                                | 5,835                                                         | 3,581                                                           | 108                                                    |
| 03 March 2025          | 07 March 2025    | 205                                                | 7,160                                                         | 3,835                                                           | 109                                                    |
| 10 March 2025          | 14 March 2025    | 309                                                | 7,625                                                         | 4,159                                                           | 134                                                    |
| 17 March 2025          | 21 March 2025    | 211                                                | 4,968                                                         | 3,859                                                           | 94                                                     |
| 24 March 2025          | 28 March 2025    | 213                                                | 4,249                                                         | 3,090                                                           | 84                                                     |
| 31 March 2025          | 03 April 2025    | 201                                                | 3,825                                                         | 2,253                                                           | 70                                                     |
| 07 April 2025          | 11 April 2025    | 317                                                | 7,662                                                         | 5,440                                                           | 119                                                    |
| 14 April 2025          | 17 April 2025    | 152                                                | 3,856                                                         | 2,564                                                           | 64                                                     |
| 22 April 2025          | 25 April 2025    | 236                                                | 3,683                                                         | 3,140                                                           | 100                                                    |
| 28 April 2025          | 02 May 2025      | 251                                                | 2,834                                                         | 2,845                                                           | 90                                                     |
| 06 May 2025            | 09 May 2025      | 167                                                | 4,230                                                         | 3,022                                                           | 68                                                     |
| 12 May 2025            | 16 May 2025      | 230                                                | 5,904                                                         | 5,557                                                           | 86                                                     |
| 19 May 2025            | 23 May 2025      | 250                                                | 5,438                                                         | 3,502                                                           | 96                                                     |
| 26 May 2025            | 30 May 2025      | 222                                                | 3,897                                                         | 2,601                                                           | 89                                                     |
| 02 June 2025           | 06 June 2025     | 210                                                | 4,536                                                         | 3,306                                                           | 89                                                     |
| 09 June 2025           | 13 June 2025     | 234                                                | 4,750                                                         | 3,886                                                           | 97                                                     |
| 16 June 2025           | 20 June 2025     | 206                                                | 4,088                                                         | 4,010                                                           | 89                                                     |
| 23 June 2025           | 27 June 2025     | 361                                                | 4,015                                                         | 2,768                                                           | 164                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 23 December 2024       | 27 December 2024 | 310                                                            | 815                                                              | 61                                                     | 83                                                             |
| 30 December 2024       | 03 January 2025  | 449                                                            | 345                                                              | 45                                                     | 79                                                             |
| 06 January 2025        | 10 January 2025  | 715                                                            | 1,128                                                            | 55                                                     | 140                                                            |
| 13 January 2025        | 17 January 2025  | 726                                                            | 888                                                              | 55                                                     | 116                                                            |
| 20 January 2025        | 24 January 2025  | 542                                                            | 1,050                                                            | 61                                                     | 103                                                            |
| 27 January 2025        | 28 January 2025  | 115                                                            | 308                                                              | 18                                                     | 24                                                             |
| 03 February 2025       | 07 February 2025 | 939                                                            | 1,066                                                            | 83                                                     | 162                                                            |
| 10 February 2025       | 14 February 2025 | 743                                                            | 1,068                                                            | 53                                                     | 90                                                             |
| 17 February 2025       | 21 February 2025 | 770                                                            | 1,073                                                            | 55                                                     | 118                                                            |
| 24 February 2025       | 28 February 2025 | 810                                                            | 1,359                                                            | 51                                                     | 113                                                            |
| 03 March 2025          | 07 March 2025    | 860                                                            | 1,168                                                            | 60                                                     | 90                                                             |
| 10 March 2025          | 14 March 2025    | 994                                                            | 1,343                                                            | 79                                                     | 159                                                            |
| 17 March 2025          | 21 March 2025    | 725                                                            | 968                                                              | 49                                                     | 107                                                            |
| 24 March 2025          | 28 March 2025    | 550                                                            | 889                                                              | 48                                                     | 65                                                             |
| 31 March 2025          | 03 April 2025    | 404                                                            | 728                                                              | 45                                                     | 89                                                             |
| 07 April 2025          | 11 April 2025    | 998                                                            | 1,523                                                            | 73                                                     | 222                                                            |
| 14 April 2025          | 17 April 2025    | 560                                                            | 797                                                              | 41                                                     | 74                                                             |
| 22 April 2025          | 25 April 2025    | 572                                                            | 912                                                              | 57                                                     | 143                                                            |
| 28 April 2025          | 02 May 2025      | 683                                                            | 1,001                                                            | 56                                                     | 118                                                            |
| 06 May 2025            | 09 May 2025      | 618                                                            | 882                                                              | 36                                                     | 60                                                             |
| 12 May 2025            | 16 May 2025      | 1,004                                                          | 1,686                                                            | 46                                                     | 116                                                            |
| 19 May 2025            | 23 May 2025      | 692                                                            | 1,090                                                            | 54                                                     | 114                                                            |
| 26 May 2025            | 30 May 2025      | 733                                                            | 1,141                                                            | 60                                                     | 115                                                            |
| 02 June 2025           | 06 June 2025     | 920                                                            | 980                                                              | 49                                                     | 164                                                            |
| 09 June 2025           | 13 June 2025     | 894                                                            | 1,092                                                            | 47                                                     | 192                                                            |
| 16 June 2025           | 20 June 2025     | 491                                                            | 1,124                                                            | 52                                                     | 167                                                            |
| 23 June 2025           | 27 June 2025     | 648                                                            | 936                                                              | 94                                                     | 174                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 23 December 2024       | 27 December 2024 | 266                                                              | 174                                              | 180                                                         | 725                                                           |
| 30 December 2024       | 03 January 2025  | 240                                                              | 135                                              | 158                                                         | 291                                                           |
| 06 January 2025        | 10 January 2025  | 126                                                              | 169                                              | 250                                                         | 445                                                           |
| 13 January 2025        | 17 January 2025  | 107                                                              | 187                                              | 251                                                         | 588                                                           |
| 20 January 2025        | 24 January 2025  | 152                                                              | 170                                              | 217                                                         | 771                                                           |
| 27 January 2025        | 28 January 2025  | 76                                                               | 51                                               | 57                                                          | 267                                                           |
| 03 February 2025       | 07 February 2025 | 313                                                              | 250                                              | 326                                                         | 948                                                           |
| 10 February 2025       | 14 February 2025 | 154                                                              | 152                                              | 223                                                         | 790                                                           |
| 17 February 2025       | 21 February 2025 | 168                                                              | 168                                              | 220                                                         | 744                                                           |
| 24 February 2025       | 28 February 2025 | 150                                                              | 164                                              | 229                                                         | 1,014                                                         |
| 03 March 2025          | 07 March 2025    | 225                                                              | 155                                              | 288                                                         | 863                                                           |
| 10 March 2025          | 14 March 2025    | 173                                                              | 191                                              | 385                                                         | 982                                                           |
| 17 March 2025          | 21 March 2025    | 205                                                              | 148                                              | 294                                                         | 844                                                           |
| 24 March 2025          | 28 March 2025    | 227                                                              | 144                                              | 209                                                         | 660                                                           |
| 31 March 2025          | 03 April 2025    | 114                                                              | 122                                              | 152                                                         | 443                                                           |
| 07 April 2025          | 11 April 2025    | 298                                                              | 185                                              | 370                                                         | 1,632                                                         |
| 14 April 2025          | 17 April 2025    | 151                                                              | 109                                              | 211                                                         | 785                                                           |
| 22 April 2025          | 25 April 2025    | 258                                                              | 174                                              | 289                                                         | 697                                                           |
| 28 April 2025          | 02 May 2025      | 162                                                              | 143                                              | 209                                                         | 575                                                           |
| 06 May 2025            | 09 May 2025      | 160                                                              | 104                                              | 151                                                         | 400                                                           |
| 12 May 2025            | 16 May 2025      | 918                                                              | 132                                              | 243                                                         | 2,127                                                         |
| 19 May 2025            | 23 May 2025      | 196                                                              | 143                                              | 243                                                         | 941                                                           |
| 26 May 2025            | 30 May 2025      | 194                                                              | 152                                              | 193                                                         | 792                                                           |
| 02 June 2025           | 06 June 2025     | 118                                                              | 131                                              | 303                                                         | 523                                                           |
| 09 June 2025           | 13 June 2025     | 260                                                              | 136                                              | 221                                                         | 733                                                           |
| 16 June 2025           | 20 June 2025     | 387                                                              | 150                                              | 260                                                         | 1,473                                                         |
| 23 June 2025           | 27 June 2025     | 161                                                              | 168                                              | 311                                                         | 856                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|-------------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |                   | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To                | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 1,846,637.88                        | 163,473.87                               | 597,778.72                                       | 1,085,385.28                                       |
| 07 July 2025           | 11 July 2025      | 2,122,202.27                        | 146,946.64                               | 785,775.28                                       | 1,189,480.35                                       |
| 14 July 2025           | 18 July 2025      | 2,698,635.36                        | 191,606.85                               | 1,034,712.60                                     | 1,472,315.92                                       |
| 21 July 2025           | 25 July 2025      | 2,707,996.68                        | 148,833.35                               | 951,059.63                                       | 1,608,103.70                                       |
| 28 July 2025           | 01 August 2025    | 2,554,151.42                        | 84,202.80                                | 695,040.90                                       | 1,774,907.73                                       |
| 04 August 2025         | 08 August 2025    | 4,207,732.39                        | 175,974.82                               | 761,591.54                                       | 3,270,166.03                                       |
| 11 August 2025         | 15 August 2025    | 2,195,309.11                        | 168,418.23                               | 633,448.33                                       | 1,393,442.55                                       |
| 18 August 2025         | 22 August 2025    | 4,843,155.01                        | 103,083.01                               | 764,489.15                                       | 3,975,582.85                                       |
| 25 August 2025         | 29 August 2025    | 3,992,763.45                        | 333,535.06                               | 1,249,279.63                                     | 2,409,948.76                                       |
| 01 September 2025      | 05 September 2025 | 2,715,919.39                        | 221,953.87                               | 976,657.97                                       | 1,517,307.55                                       |
| 08 September 2025      | 12 September 2025 | 3,430,096.89                        | 228,414.98                               | 1,243,644.60                                     | 1,958,037.31                                       |
| 15 September 2025      | 19 September 2025 | 4,192,218.71                        | 250,162.35                               | 1,199,163.45                                     | 2,742,892.91                                       |
| 22 September 2025      | 26 September 2025 | 3,998,660.31                        | 170,041.69                               | 948,019.03                                       | 2,880,599.60                                       |
| 29 September 2025      | 03 October 2025   | 2,188,321.88                        | 12,844.68                                | 779,566.74                                       | 1,395,910.46                                       |
| 06 October 2025        | 10 October 2025   | 3,135,721.44                        | 8,489.02                                 | 379,169.90                                       | 2,748,062.52                                       |
| 13 October 2025        | 17 October 2025   | 2,432,871.54                        | 13,336.95                                | 1,095,893.88                                     | 1,323,640.71                                       |
| 20 October 2025        | 24 October 2025   | 2,422,847.90                        | 6,207.74                                 | 960,263.45                                       | 1,456,376.72                                       |
| 27 October 2025        | 31 October 2025   | 2,711,168.37                        | 6,832.16                                 | 773,913.55                                       | 1,930,422.67                                       |
| 03 November 2025       | 07 November 2025  | 2,165,926.81                        | 25,845.94                                | 902,458.55                                       | 1,237,622.32                                       |
| 10 November 2025       | 14 November 2025  | 2,823,861.86                        | 14,428.98                                | 699,374.79                                       | 2,110,058.08                                       |
| 17 November 2025       | 21 November 2025  | 2,965,157.13                        | 11,431.74                                | 1,271,770.03                                     | 1,681,955.36                                       |
| 24 November 2025       | 28 November 2025  | 2,512,516.77                        | 5,285.38                                 | 1,127,638.98                                     | 1,379,592.41                                       |
| 01 December 2025       | 05 December 2025  | 2,871,344.50                        | 11,325.90                                | 1,042,191.80                                     | 1,817,826.80                                       |
| 08 December 2025       | 12 December 2025  | 2,101,548.20                        | 15,573.52                                | 1,275,798.74                                     | 810,175.93                                         |
| 15 December 2025       | 19 December 2025  | 2,382,061.42                        | 7,205.44                                 | 1,135,695.76                                     | 1,239,160.21                                       |
| 22 December 2025       | 24 December 2025  | 1,026,817.41                        | 11,152.97                                | 419,483.34                                       | 596,181.09                                         |
| 29 December 2025       | 02 January 2026   | 785,803.76                          | 20,183.66                                | 380,326.98                                       | 385,293.12                                         |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|-------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 30 June 2025           | 04 July 2025      | 33,670.93                                                         | 350,721.78                                                                | 727,209.57                                                                     | 129,802.94                                                            |
| 07 July 2025           | 11 July 2025      | 27,338.93                                                         | 524,530.19                                                                | 776,128.08                                                                     | 119,607.71                                                            |
| 14 July 2025           | 18 July 2025      | 30,014.05                                                         | 541,500.28                                                                | 926,172.96                                                                     | 161,592.80                                                            |
| 21 July 2025           | 25 July 2025      | 9,451.10                                                          | 543,318.30                                                                | 980,990.13                                                                     | 139,382.25                                                            |
| 28 July 2025           | 01 August 2025    | 17,331.24                                                         | 440,104.32                                                                | 1,100,321.44                                                                   | 66,871.57                                                             |
| 04 August 2025         | 08 August 2025    | 27,014.47                                                         | 419,195.02                                                                | 1,859,739.22                                                                   | 148,960.35                                                            |
| 11 August 2025         | 15 August 2025    | 16,286.42                                                         | 354,848.74                                                                | 908,485.48                                                                     | 152,131.81                                                            |
| 18 August 2025         | 22 August 2025    | 17,507.62                                                         | 492,568.16                                                                | 742,179.34                                                                     | 85,575.39                                                             |
| 25 August 2025         | 29 August 2025    | 41,280.77                                                         | 662,223.43                                                                | 1,140,353.60                                                                   | 292,254.28                                                            |
| 01 September 2025      | 05 September 2025 | 48,644.14                                                         | 483,164.79                                                                | 923,124.99                                                                     | 173,309.73                                                            |
| 08 September 2025      | 12 September 2025 | 34,592.53                                                         | 699,993.69                                                                | 1,178,770.42                                                                   | 193,822.45                                                            |
| 15 September 2025      | 19 September 2025 | 58,179.60                                                         | 637,920.70                                                                | 1,841,739.57                                                                   | 191,982.75                                                            |
| 22 September 2025      | 26 September 2025 | 20,245.76                                                         | 574,622.90                                                                | 1,711,017.25                                                                   | 149,795.93                                                            |
| 29 September 2025      | 03 October 2025   | 7,463.03                                                          | 689,008.07                                                                | 949,505.57                                                                     | 5,381.65                                                              |
| 06 October 2025        | 10 October 2025   | 7,404.91                                                          | 315,867.32                                                                | 1,750,228.36                                                                   | 1,084.11                                                              |
| 13 October 2025        | 17 October 2025   | 12,522.79                                                         | 948,994.49                                                                | 966,897.07                                                                     | 814.17                                                                |
| 20 October 2025        | 24 October 2025   | 2,907.10                                                          | 789,699.91                                                                | 1,012,121.35                                                                   | 3,300.64                                                              |
| 27 October 2025        | 31 October 2025   | 5,314.97                                                          | 654,412.22                                                                | 1,214,300.75                                                                   | 1,517.18                                                              |
| 03 November 2025       | 07 November 2025  | 23,795.77                                                         | 712,760.81                                                                | 895,851.71                                                                     | 2,050.17                                                              |
| 10 November 2025       | 14 November 2025  | 11,246.03                                                         | 532,105.26                                                                | 1,205,597.70                                                                   | 3,182.95                                                              |
| 17 November 2025       | 21 November 2025  | 7,128.32                                                          | 899,458.17                                                                | 1,118,174.75                                                                   | 4,303.42                                                              |
| 24 November 2025       | 28 November 2025  | 3,703.46                                                          | 769,960.44                                                                | 847,102.16                                                                     | 1,581.91                                                              |
| 01 December 2025       | 05 December 2025  | 7,278.20                                                          | 804,446.16                                                                | 1,210,239.99                                                                   | 4,047.70                                                              |
| 08 December 2025       | 12 December 2025  | 12,329.97                                                         | 982,897.70                                                                | 632,163.47                                                                     | 3,243.55                                                              |
| 15 December 2025       | 19 December 2025  | 5,103.25                                                          | 848,318.51                                                                | 838,013.58                                                                     | 2,102.20                                                              |
| 22 December 2025       | 24 December 2025  | 10,232.22                                                         | 335,628.71                                                                | 409,011.70                                                                     | 920.75                                                                |
| 29 December 2025       | 02 January 2026   | 14,620.72                                                         | 283,157.75                                                                | 278,503.92                                                                     | 5,562.94                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|-------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 30 June 2025           | 04 July 2025      | 247,056.94                                                                       | 358,175.71                                                                         | 9,467.61                                            | 16,549.18                                                   |
| 07 July 2025           | 11 July 2025      | 261,245.09                                                                       | 413,352.27                                                                         | 4,862.13                                            | 20,152.19                                                   |
| 14 July 2025           | 18 July 2025      | 493,212.32                                                                       | 546,142.96                                                                         | 29,933.79                                           | 182,081.36                                                  |
| 21 July 2025           | 25 July 2025      | 407,741.33                                                                       | 627,113.57                                                                         | 25,955.82                                           | 88,098.17                                                   |
| 28 July 2025           | 01 August 2025    | 254,936.57                                                                       | 674,586.29                                                                         | 7,513.30                                            | 60,992.16                                                   |
| 04 August 2025         | 08 August 2025    | 342,396.52                                                                       | 1,410,426.81                                                                       | 23,115.73                                           | 31,460.60                                                   |
| 11 August 2025         | 15 August 2025    | 278,599.58                                                                       | 484,957.07                                                                         | 9,690.64                                            | 16,876.11                                                   |
| 18 August 2025         | 22 August 2025    | 271,920.98                                                                       | 3,233,403.51                                                                       | 5,670.84                                            | 17,543.77                                                   |
| 25 August 2025         | 29 August 2025    | 587,056.20                                                                       | 1,269,595.17                                                                       | 15,707.44                                           | 47,960.76                                                   |
| 01 September 2025      | 05 September 2025 | 493,493.18                                                                       | 594,182.56                                                                         | 6,913.08                                            | 122,529.19                                                  |
| 08 September 2025      | 12 September 2025 | 543,650.91                                                                       | 779,266.89                                                                         | 14,512.38                                           | 136,769.93                                                  |
| 15 September 2025      | 19 September 2025 | 561,242.75                                                                       | 901,153.33                                                                         | 62,215.79                                           | 141,584.00                                                  |
| 22 September 2025      | 26 September 2025 | 373,396.13                                                                       | 1,169,582.35                                                                       | 13,784.77                                           | 38,070.09                                                   |
| 29 September 2025      | 03 October 2025   | 90,558.67                                                                        | 446,404.89                                                                         | 1,166.88                                            | 5,278.14                                                    |
| 06 October 2025        | 10 October 2025   | 63,302.58                                                                        | 997,834.15                                                                         | 31.35                                               | 25,230.60                                                   |
| 13 October 2025        | 17 October 2025   | 146,899.39                                                                       | 356,743.63                                                                         | 19.67                                               | 47,671.61                                                   |
| 20 October 2025        | 24 October 2025   | 170,563.53                                                                       | 444,255.36                                                                         | 51.00                                               | 120,072.65                                                  |
| 27 October 2025        | 31 October 2025   | 119,501.33                                                                       | 716,121.92                                                                         | 6.51                                                | 63,175.32                                                   |
| 03 November 2025       | 07 November 2025  | 189,697.75                                                                       | 341,770.61                                                                         | 0.00                                                | 83,229.07                                                   |
| 10 November 2025       | 14 November 2025  | 167,269.54                                                                       | 904,460.38                                                                         | 290.41                                              | 61,922.35                                                   |
| 17 November 2025       | 21 November 2025  | 372,311.85                                                                       | 563,780.61                                                                         | 1,645.00                                            | 95,319.65                                                   |
| 24 November 2025       | 28 November 2025  | 357,678.55                                                                       | 532,490.25                                                                         | 252.91                                              | 80,920.65                                                   |
| 01 December 2025       | 05 December 2025  | 237,745.63                                                                       | 607,586.81                                                                         | 2.56                                                | 53,473.17                                                   |
| 08 December 2025       | 12 December 2025  | 292,901.04                                                                       | 178,012.47                                                                         | 1,215.44                                            | 25,288.31                                                   |
| 15 December 2025       | 19 December 2025  | 287,377.25                                                                       | 401,146.63                                                                         | 233.20                                              | 28,787.45                                                   |
| 22 December 2025       | 24 December 2025  | 83,854.63                                                                        | 187,169.39                                                                         | 4.95                                                | 9,545.71                                                    |
| 29 December 2025       | 02 January 2026   | 97,169.23                                                                        | 106,789.20                                                                         | 0.00                                                | 9,990.89                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                     |                                                             |                                                               |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                     |                                                             |                                                               |
| From                   | To                | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 570,024.01                                                    | 0.00                                                | 165,975.39                                                  | 0.28                                                          |
| 07 July 2025           | 11 July 2025      | 447,935.28                                                    | 0.00                                                | 355,359.88                                                  | 0.00                                                          |
| 14 July 2025           | 18 July 2025      | 525,318.60                                                    | 0.00                                                | 367,073.00                                                  | 0.00                                                          |
| 21 July 2025           | 25 July 2025      | 583,610.97                                                    | 0.00                                                | 342,371.10                                                  | 0.00                                                          |
| 28 July 2025           | 01 August 2025    | 477,958.68                                                    | 0.00                                                | 209,722.95                                                  | 6.97                                                          |
| 04 August 2025         | 08 August 2025    | 2,003,419.96                                                  | 0.00                                                | 244,340.83                                                  | 0.00                                                          |
| 11 August 2025         | 15 August 2025    | 973,364.69                                                    | 0.00                                                | 210,569.78                                                  | 44.60                                                         |
| 18 August 2025         | 22 August 2025    | 3,522,533.02                                                  | 0.00                                                | 234,912.28                                                  | 38.97                                                         |
| 25 August 2025         | 29 August 2025    | 780,275.90                                                    | 0.00                                                | 305,638.41                                                  | 0.00                                                          |
| 01 September 2025      | 05 September 2025 | 447,001.79                                                    | 0.00                                                | 296,074.80                                                  | 0.00                                                          |
| 08 September 2025      | 12 September 2025 | 560,289.31                                                    | 0.00                                                | 445,414.49                                                  | 0.00                                                          |
| 15 September 2025      | 19 September 2025 | 1,670,566.78                                                  | 0.00                                                | 329,473.98                                                  | 0.00                                                          |
| 22 September 2025      | 26 September 2025 | 1,130,171.69                                                  | 0.00                                                | 253,785.81                                                  | 1,342.54                                                      |
| 29 September 2025      | 03 October 2025   | 298,603.24                                                    | 2,149.79                                            | 355,675.61                                                  | 629.29                                                        |
| 06 October 2025        | 10 October 2025   | 880,362.66                                                    | 0.00                                                | 93,313.21                                                   | 101.14                                                        |
| 13 October 2025        | 17 October 2025   | 312,411.72                                                    | 300.85                                              | 493,787.69                                                  | 1,497.03                                                      |
| 20 October 2025        | 24 October 2025   | 337,626.19                                                    | 120.28                                              | 268,260.80                                                  | 5,982.48                                                      |
| 27 October 2025        | 31 October 2025   | 364,538.36                                                    | 61.24                                               | 308,532.69                                                  | 3,825.13                                                      |
| 03 November 2025       | 07 November 2025  | 477,146.17                                                    | 0.00                                                | 269,446.81                                                  | 4,779.42                                                      |
| 10 November 2025       | 14 November 2025  | 820,420.29                                                    | 0.00                                                | 188,633.92                                                  | 3,894.06                                                      |
| 17 November 2025       | 21 November 2025  | 579,782.04                                                    | 0.00                                                | 533,369.76                                                  | 6,965.03                                                      |
| 24 November 2025       | 28 November 2025  | 399,162.49                                                    | 0.00                                                | 378,569.71                                                  | 4,783.26                                                      |
| 01 December 2025       | 05 December 2025  | 203,170.81                                                    | 0.00                                                | 373,993.51                                                  | 3,379.85                                                      |
| 08 December 2025       | 12 December 2025  | 292,215.36                                                    | 0.00                                                | 514,395.88                                                  | 3,084.45                                                      |
| 15 December 2025       | 19 December 2025  | 404,856.24                                                    | 0.00                                                | 407,915.35                                                  | 6,645.61                                                      |
| 22 December 2025       | 24 December 2025  | 103,232.47                                                    | 0.00                                                | 190,343.03                                                  | 3,680.04                                                      |
| 29 December 2025       | 02 January 2026   | 146,005.57                                                    | 0.00                                                | 98,489.54                                                   | 3,095.33                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                     |                                                             |                                                               |                                                     |
|------------------------|-------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|
| For The Period         |                   |                                                     |                                                             |                                                               |                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$m) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / GBP / Basis<br>Swap |
| 30 June 2025           | 04 July 2025      | 6,976.86                                            | 14,890.50                                                   | 6,096.89                                                      | 0.00                                                |
| 07 July 2025           | 11 July 2025      | 6,953.35                                            | 10,349.23                                                   | 3,231.86                                                      | 0.00                                                |
| 14 July 2025           | 18 July 2025      | 8,663.17                                            | 18,506.54                                                   | 7,468.53                                                      | 0.00                                                |
| 21 July 2025           | 25 July 2025      | 10,265.26                                           | 13,675.24                                                   | 5,257.47                                                      | 0.00                                                |
| 28 July 2025           | 01 August 2025    | 6,961.65                                            | 21,789.54                                                   | 13,924.83                                                     | 0.00                                                |
| 04 August 2025         | 08 August 2025    | 8,754.81                                            | 21,234.34                                                   | 10,367.65                                                     | 0.00                                                |
| 11 August 2025         | 15 August 2025    | 8,562.47                                            | 8,727.51                                                    | 1,608.71                                                      | 0.00                                                |
| 18 August 2025         | 22 August 2025    | 3,083.87                                            | 6,446.65                                                    | 1,778.64                                                      | 0.00                                                |
| 25 August 2025         | 29 August 2025    | 17,153.70                                           | 19,271.14                                                   | 4,213.22                                                      | 0.00                                                |
| 01 September 2025      | 05 September 2025 | 6,426.53                                            | 12,398.42                                                   | 2,322.89                                                      | 0.00                                                |
| 08 September 2025      | 12 September 2025 | 15,676.51                                           | 27,867.21                                                   | 2,321.07                                                      | 0.00                                                |
| 15 September 2025      | 19 September 2025 | 11,848.57                                           | 19,329.20                                                   | 2,769.84                                                      | 419.53                                              |
| 22 September 2025      | 26 September 2025 | 10,142.85                                           | 22,529.33                                                   | 2,610.14                                                      | 0.00                                                |
| 29 September 2025      | 03 October 2025   | 363.62                                              | 5,983.75                                                    | 2,409.12                                                      | 0.00                                                |
| 06 October 2025        | 10 October 2025   | 0.00                                                | 4,033.37                                                    | 2,308.92                                                      | 0.00                                                |
| 13 October 2025        | 17 October 2025   | 0.00                                                | 2,716.47                                                    | 2,395.84                                                      | 0.00                                                |
| 20 October 2025        | 24 October 2025   | 0.00                                                | 2,521.91                                                    | 2,250.54                                                      | 0.00                                                |
| 27 October 2025        | 31 October 2025   | 0.00                                                | 1,221.66                                                    | 3,593.60                                                      | 0.00                                                |
| 03 November 2025       | 07 November 2025  | 0.00                                                | 1,335.16                                                    | 806.40                                                        | 0.00                                                |
| 10 November 2025       | 14 November 2025  | 0.00                                                | 8,254.95                                                    | 1,626.84                                                      | 0.00                                                |
| 17 November 2025       | 21 November 2025  | 0.00                                                | 6,267.90                                                    | 2,916.75                                                      | 0.00                                                |
| 24 November 2025       | 28 November 2025  | 0.00                                                | 2,201.08                                                    | 1,231.13                                                      | 0.00                                                |
| 01 December 2025       | 05 December 2025  | 75.52                                               | 9,451.26                                                    | 1,847.09                                                      | 0.00                                                |
| 08 December 2025       | 12 December 2025  | 0.00                                                | 2,813.33                                                    | 954.11                                                        | 0.00                                                |
| 15 December 2025       | 19 December 2025  | 0.00                                                | 6,229.64                                                    | 1,072.60                                                      | 0.00                                                |
| 22 December 2025       | 24 December 2025  | 0.00                                                | 8,196.78                                                    | 1,029.46                                                      | 0.00                                                |
| 29 December 2025       | 02 January 2026   | 0.00                                                | 924.49                                                      | 21.19                                                         | 0.00                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                     |                                                             |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                   |                                                             |                                                               |                                                     |                                                             |
| From                   | To                | New Trade Turnover<br>(US\$m) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / JPY / Floating<br>vs. Fixed |
| 30 June 2025           | 04 July 2025      | 0.00                                                        | 3,909.91                                                      | 0.00                                                | 259.44                                                      |
| 07 July 2025           | 11 July 2025      | 1.11                                                        | 2,457.43                                                      | 0.00                                                | 50.57                                                       |
| 14 July 2025           | 18 July 2025      | 0.35                                                        | 3,413.73                                                      | 0.00                                                | 316.86                                                      |
| 21 July 2025           | 25 July 2025      | 0.59                                                        | 3,344.26                                                      | 40.92                                               | 475.56                                                      |
| 28 July 2025           | 01 August 2025    | 0.79                                                        | 1,588.84                                                      | 0.00                                                | 241.65                                                      |
| 04 August 2025         | 08 August 2025    | 81.58                                                       | 5,291.03                                                      | 0.00                                                | 270.11                                                      |
| 11 August 2025         | 15 August 2025    | 1.11                                                        | 3,985.54                                                      | 0.00                                                | 1,304.41                                                    |
| 18 August 2025         | 22 August 2025    | 0.42                                                        | 11,422.11                                                     | 0.00                                                | 499.40                                                      |
| 25 August 2025         | 29 August 2025    | 0.43                                                        | 7,840.59                                                      | 0.00                                                | 477.36                                                      |
| 01 September 2025      | 05 September 2025 | 22.59                                                       | 9,303.68                                                      | 0.00                                                | 495.26                                                      |
| 08 September 2025      | 12 September 2025 | 0.74                                                        | 4,018.60                                                      | 0.00                                                | 3,386.50                                                    |
| 15 September 2025      | 19 September 2025 | 115.89                                                      | 2,384.38                                                      | 0.00                                                | 3,520.99                                                    |
| 22 September 2025      | 26 September 2025 | 0.45                                                        | 2,911.96                                                      | 27.08                                               | 8,004.86                                                    |
| 29 September 2025      | 03 October 2025   | 108.87                                                      | 4,509.66                                                      | 0.00                                                | 6,535.21                                                    |
| 06 October 2025        | 10 October 2025   | 0.00                                                        | 3,489.51                                                      | 58.95                                               | 7,689.42                                                    |
| 13 October 2025        | 17 October 2025   | 12,408.50                                                   | 4,552.87                                                      | 0.00                                                | 26,008.04                                                   |
| 20 October 2025        | 24 October 2025   | 72,714.40                                                   | 11,604.68                                                     | 0.00                                                | 11,438.31                                                   |
| 27 October 2025        | 31 October 2025   | 7,202.88                                                    | 10,481.27                                                     | 0.00                                                | 32,006.48                                                   |
| 03 November 2025       | 07 November 2025  | 6,995.47                                                    | 13,449.69                                                     | 0.00                                                | 44,757.02                                                   |
| 10 November 2025       | 14 November 2025  | 24,121.68                                                   | 7,297.63                                                      | 341.15                                              | 21,833.98                                                   |
| 17 November 2025       | 21 November 2025  | 84.56                                                       | 29,000.82                                                     | 502.64                                              | 20,398.19                                                   |
| 24 November 2025       | 28 November 2025  | 0.00                                                        | 14,009.80                                                     | 0.00                                                | 19,707.27                                                   |
| 01 December 2025       | 05 December 2025  | 0.00                                                        | 1,171.08                                                      | 0.00                                                | 13,082.83                                                   |
| 08 December 2025       | 12 December 2025  | 54.14                                                       | 1,299.09                                                      | 0.00                                                | 6,573.22                                                    |
| 15 December 2025       | 19 December 2025  | 0.00                                                        | 3,380.03                                                      | 0.00                                                | 1,627.37                                                    |
| 22 December 2025       | 24 December 2025  | 0.00                                                        | 1,000.74                                                      | 0.00                                                | 2,866.01                                                    |
| 29 December 2025       | 02 January 2026   | 122.50                                                      | 165.85                                                        | 0.00                                                | 2,032.61                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                      |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                      |                                                              |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / HKD /<br>Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 266,156.03                                                     | 4,410.50                                             | 154,076.08                                                   | 533.77                                                         |
| 07 July 2025           | 11 July 2025      | 362,447.83                                                     | 6,382.81                                             | 115,803.29                                                   | 0.00                                                           |
| 14 July 2025           | 18 July 2025      | 517,172.20                                                     | 3,494.72                                             | 151,238.76                                                   | 0.00                                                           |
| 21 July 2025           | 25 July 2025      | 671,392.22                                                     | 724.07                                               | 123,092.56                                                   | 0.00                                                           |
| 28 July 2025           | 01 August 2025    | 974,811.02                                                     | 3,614.49                                             | 107,090.45                                                   | 0.00                                                           |
| 04 August 2025         | 08 August 2025    | 944,284.14                                                     | 354.52                                               | 161,657.46                                                   | 0.00                                                           |
| 11 August 2025         | 15 August 2025    | 178,594.40                                                     | 419.34                                               | 111,515.50                                                   | 0.00                                                           |
| 18 August 2025         | 22 August 2025    | 204,880.24                                                     | 4,092.36                                             | 207,493.58                                                   | 12.80                                                          |
| 25 August 2025         | 29 August 2025    | 1,114,764.11                                                   | 6,698.79                                             | 347,117.16                                                   | 385.08                                                         |
| 01 September 2025      | 05 September 2025 | 588,862.08                                                     | 4,490.87                                             | 160,872.24                                                   | 15.38                                                          |
| 08 September 2025      | 12 September 2025 | 968,765.34                                                     | 5,166.65                                             | 200,259.98                                                   | 0.00                                                           |
| 15 September 2025      | 19 September 2025 | 641,460.48                                                     | 5,696.28                                             | 259,747.11                                                   | 0.13                                                           |
| 22 September 2025      | 26 September 2025 | 1,188,129.78                                                   | 3,034.19                                             | 163,645.84                                                   | 0.00                                                           |
| 29 September 2025      | 03 October 2025   | 642,721.41                                                     | 3,988.36                                             | 116,988.27                                                   | 6.43                                                           |
| 06 October 2025        | 10 October 2025   | 1,614,928.31                                                   | 3,942.50                                             | 128,686.35                                                   | 0.00                                                           |
| 13 October 2025        | 17 October 2025   | 707,707.30                                                     | 1,986.97                                             | 197,877.62                                                   | 12.85                                                          |
| 20 October 2025        | 24 October 2025   | 851,741.12                                                     | 1,822.68                                             | 186,873.83                                                   | 0.00                                                           |
| 27 October 2025        | 31 October 2025   | 1,232,229.14                                                   | 2,696.58                                             | 110,446.15                                                   | 19.31                                                          |
| 03 November 2025       | 07 November 2025  | 400,024.14                                                     | 4,452.78                                             | 151,076.56                                                   | 90.04                                                          |
| 10 November 2025       | 14 November 2025  | 1,050,832.25                                                   | 9,068.27                                             | 98,503.61                                                    | 560.14                                                         |
| 17 November 2025       | 21 November 2025  | 791,484.28                                                     | 2,569.43                                             | 295,078.86                                                   | 0.00                                                           |
| 24 November 2025       | 28 November 2025  | 716,532.07                                                     | 3,748.52                                             | 357,058.18                                                   | 0.00                                                           |
| 01 December 2025       | 05 December 2025  | 1,239,887.98                                                   | 5,657.06                                             | 190,261.76                                                   | 0.00                                                           |
| 08 December 2025       | 12 December 2025  | 197,290.41                                                     | 10,357.73                                            | 223,053.15                                                   | 406.86                                                         |
| 15 December 2025       | 19 December 2025  | 504,120.93                                                     | 3,948.03                                             | 208,841.93                                                   | 0.00                                                           |
| 22 December 2025       | 24 December 2025  | 409,031.01                                                     | 8,743.59                                             | 95,939.54                                                    | 0.00                                                           |
| 29 December 2025       | 02 January 2026   | 101,184.82                                                     | 16,081.87                                            | 139,628.10                                                   | 104.11                                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                                                |                                                                  |                                                            |
|------------------------|-------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                   |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To                | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 30 June 2025           | 04 July 2025      | 142,618.90                                             | 246,028.13                                                     | 238,664.39                                                       | 94,051.63                                                  |
| 07 July 2025           | 11 July 2025      | 128,748.34                                             | 284,059.01                                                     | 373,407.94                                                       | 87,806.82                                                  |
| 14 July 2025           | 18 July 2025      | 149,515.17                                             | 315,495.72                                                     | 418,942.86                                                       | 124,493.24                                                 |
| 21 July 2025           | 25 July 2025      | 111,847.27                                             | 383,346.42                                                     | 344,498.78                                                       | 88,143.02                                                  |
| 28 July 2025           | 01 August 2025    | 66,113.36                                              | 295,203.35                                                     | 306,617.39                                                       | 50,992.45                                                  |
| 04 August 2025         | 08 August 2025    | 143,749.76                                             | 302,546.63                                                     | 306,803.25                                                       | 107,136.14                                                 |
| 11 August 2025         | 15 August 2025    | 149,745.79                                             | 284,453.91                                                     | 235,844.61                                                       | 102,521.91                                                 |
| 18 August 2025         | 22 August 2025    | 90,235.94                                              | 297,593.04                                                     | 234,917.07                                                       | 56,114.74                                                  |
| 25 August 2025         | 29 August 2025    | 293,975.12                                             | 528,814.38                                                     | 502,469.86                                                       | 228,235.09                                                 |
| 01 September 2025      | 05 September 2025 | 204,123.39                                             | 384,265.46                                                     | 469,801.73                                                       | 159,046.37                                                 |
| 08 September 2025      | 12 September 2025 | 193,059.45                                             | 429,945.75                                                     | 422,642.99                                                       | 165,266.96                                                 |
| 15 September 2025      | 19 September 2025 | 169,982.17                                             | 445,392.29                                                     | 425,711.30                                                       | 180,780.12                                                 |
| 22 September 2025      | 26 September 2025 | 143,052.80                                             | 461,982.65                                                     | 555,433.49                                                       | 109,183.23                                                 |
| 29 September 2025      | 03 October 2025   | 5,176.04                                               | 288,996.90                                                     | 447,031.33                                                       | 6,609.35                                                   |
| 06 October 2025        | 10 October 2025   | 4,456.22                                               | 120,216.96                                                     | 246,871.98                                                       | 2,722.97                                                   |
| 13 October 2025        | 17 October 2025   | 11,029.46                                              | 315,423.95                                                     | 295,063.10                                                       | 1,768.47                                                   |
| 20 October 2025        | 24 October 2025   | 4,213.77                                               | 298,381.55                                                     | 247,171.71                                                       | 2,798.91                                                   |
| 27 October 2025        | 31 October 2025   | 4,067.83                                               | 251,328.37                                                     | 315,735.87                                                       | 3,538.46                                                   |
| 03 November 2025       | 07 November 2025  | 21,393.16                                              | 345,618.46                                                     | 341,326.46                                                       | 6,249.38                                                   |
| 10 November 2025       | 14 November 2025  | 4,729.15                                               | 296,104.30                                                     | 225,426.88                                                       | 3,667.53                                                   |
| 17 November 2025       | 21 November 2025  | 6,714.68                                               | 321,251.11                                                     | 271,806.44                                                       | 1,047.50                                                   |
| 24 November 2025       | 28 November 2025  | 1,283.94                                               | 289,182.10                                                     | 243,873.66                                                       | 1,511.56                                                   |
| 01 December 2025       | 05 December 2025  | 5,590.76                                               | 401,929.26                                                     | 368,369.99                                                       | 790.68                                                     |
| 08 December 2025       | 12 December 2025  | 4,000.36                                               | 503,620.71                                                     | 314,925.65                                                       | 4,400.56                                                   |
| 15 December 2025       | 19 December 2025  | 3,024.22                                               | 482,294.02                                                     | 319,084.81                                                       | 629.82                                                     |
| 22 December 2025       | 24 December 2025  | 2,404.43                                               | 112,592.27                                                     | 78,207.35                                                        | 363.52                                                     |
| 29 December 2025       | 02 January 2026   | 4,101.79                                               | 129,138.84                                                     | 134,716.25                                                       | 4,045.54                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|-------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                   | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To                | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 30 June 2025           | 04 July 2025      | 254,740.49                                                         | 658,842.02                                                           | 25,362.60                                                   | 121,151.91                                                          |
| 07 July 2025           | 11 July 2025      | 324,665.20                                                         | 736,433.89                                                           | 22,610.57                                                   | 171,800.45                                                          |
| 14 July 2025           | 18 July 2025      | 466,904.75                                                         | 873,191.57                                                           | 28,842.78                                                   | 190,237.16                                                          |
| 21 July 2025           | 25 July 2025      | 396,262.88                                                         | 958,872.67                                                           | 20,138.91                                                   | 198,716.83                                                          |
| 28 July 2025           | 01 August 2025    | 319,261.59                                                         | 1,258,171.63                                                         | 16,438.79                                                   | 119,974.14                                                          |
| 04 August 2025         | 08 August 2025    | 280,930.67                                                         | 2,200,261.93                                                         | 29,009.68                                                   | 170,051.29                                                          |
| 11 August 2025         | 15 August 2025    | 248,659.70                                                         | 853,446.26                                                           | 25,214.84                                                   | 119,901.46                                                          |
| 18 August 2025         | 22 August 2025    | 316,427.26                                                         | 3,123,735.79                                                         | 19,310.71                                                   | 145,804.31                                                          |
| 25 August 2025         | 29 August 2025    | 539,004.91                                                         | 1,567,136.24                                                         | 35,035.17                                                   | 245,845.48                                                          |
| 01 September 2025      | 05 September 2025 | 445,009.79                                                         | 986,009.58                                                           | 21,904.29                                                   | 169,282.92                                                          |
| 08 September 2025      | 12 September 2025 | 487,528.82                                                         | 1,301,406.37                                                         | 22,612.54                                                   | 229,886.32                                                          |
| 15 September 2025      | 19 September 2025 | 608,130.04                                                         | 1,746,104.57                                                         | 23,761.92                                                   | 215,002.64                                                          |
| 22 September 2025      | 26 September 2025 | 448,757.29                                                         | 2,177,375.94                                                         | 22,147.70                                                   | 169,845.67                                                          |
| 29 September 2025      | 03 October 2025   | 306,613.52                                                         | 958,735.33                                                           | 2,355.79                                                    | 133,169.93                                                          |
| 06 October 2025        | 10 October 2025   | 156,673.41                                                         | 1,864,151.39                                                         | 3,420.12                                                    | 82,899.16                                                           |
| 13 October 2025        | 17 October 2025   | 480,377.97                                                         | 988,289.90                                                           | 2,516.12                                                    | 219,034.52                                                          |
| 20 October 2025        | 24 October 2025   | 473,500.65                                                         | 1,047,833.62                                                         | 905.95                                                      | 171,711.05                                                          |
| 27 October 2025        | 31 October 2025   | 320,780.44                                                         | 1,518,395.95                                                         | 1,606.84                                                    | 174,351.35                                                          |
| 03 November 2025       | 07 November 2025  | 316,920.21                                                         | 825,919.27                                                           | 7,685.14                                                    | 221,682.56                                                          |
| 10 November 2025       | 14 November 2025  | 285,332.18                                                         | 1,740,718.40                                                         | 5,996.03                                                    | 135,427.52                                                          |
| 17 November 2025       | 21 November 2025  | 429,947.46                                                         | 1,094,532.08                                                         | 3,366.94                                                    | 287,532.25                                                          |
| 24 November 2025       | 28 November 2025  | 471,342.05                                                         | 985,593.20                                                           | 840.97                                                      | 230,529.69                                                          |
| 01 December 2025       | 05 December 2025  | 369,121.70                                                         | 1,429,164.04                                                         | 618.24                                                      | 195,452.12                                                          |
| 08 December 2025       | 12 December 2025  | 381,454.26                                                         | 476,351.69                                                           | 7,741.27                                                    | 259,200.91                                                          |
| 15 December 2025       | 19 December 2025  | 379,781.64                                                         | 861,846.45                                                           | 3,094.59                                                    | 274,401.94                                                          |
| 22 December 2025       | 24 December 2025  | 139,069.73                                                         | 417,085.28                                                           | 3,673.22                                                    | 90,024.31                                                           |
| 29 December 2025       | 02 January 2026   | 171,349.96                                                         | 219,375.66                                                           | 11,733.87                                                   | 61,864.71                                                           |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 133,266.03                                                             | 19,265.15                                                    | 132,879.71                                                           | 144,164.93                                                             |
| 07 July 2025           | 11 July 2025      | 140,597.99                                                             | 16,514.43                                                    | 190,702.93                                                           | 146,525.73                                                             |
| 14 July 2025           | 18 July 2025      | 166,447.50                                                             | 17,534.70                                                    | 244,362.99                                                           | 195,910.21                                                             |
| 21 July 2025           | 25 July 2025      | 251,705.85                                                             | 20,965.64                                                    | 221,089.03                                                           | 215,968.39                                                             |
| 28 July 2025           | 01 August 2025    | 227,610.39                                                             | 9,576.68                                                     | 148,369.26                                                           | 157,260.61                                                             |
| 04 August 2025         | 08 August 2025    | 383,412.10                                                             | 19,702.45                                                    | 195,146.26                                                           | 342,053.35                                                             |
| 11 August 2025         | 15 August 2025    | 178,706.20                                                             | 21,632.60                                                    | 159,055.92                                                           | 146,819.61                                                             |
| 18 August 2025         | 22 August 2025    | 95,985.84                                                              | 12,566.07                                                    | 184,776.41                                                           | 537,592.13                                                             |
| 25 August 2025         | 29 August 2025    | 322,320.86                                                             | 36,146.93                                                    | 285,681.88                                                           | 285,128.13                                                             |
| 01 September 2025      | 05 September 2025 | 183,994.56                                                             | 20,866.43                                                    | 201,150.32                                                           | 173,095.94                                                             |
| 08 September 2025      | 12 September 2025 | 215,600.31                                                             | 21,001.12                                                    | 296,908.57                                                           | 216,235.46                                                             |
| 15 September 2025      | 19 September 2025 | 323,250.32                                                             | 21,405.27                                                    | 233,759.60                                                           | 338,890.92                                                             |
| 22 September 2025      | 26 September 2025 | 249,401.91                                                             | 16,707.66                                                    | 221,991.72                                                           | 248,793.66                                                             |
| 29 September 2025      | 03 October 2025   | 181,334.72                                                             | 2,827.61                                                     | 242,204.04                                                           | 144,203.37                                                             |
| 06 October 2025        | 10 October 2025   | 249,266.56                                                             | 1,812.07                                                     | 86,426.22                                                            | 415,191.93                                                             |
| 13 October 2025        | 17 October 2025   | 105,707.39                                                             | 4,172.34                                                     | 264,471.41                                                           | 118,737.41                                                             |
| 20 October 2025        | 24 October 2025   | 155,006.64                                                             | 904.15                                                       | 187,384.34                                                           | 131,207.58                                                             |
| 27 October 2025        | 31 October 2025   | 135,262.74                                                             | 863.79                                                       | 175,891.00                                                           | 148,506.18                                                             |
| 03 November 2025       | 07 November 2025  | 156,676.23                                                             | 6,820.65                                                     | 246,205.12                                                           | 143,916.52                                                             |
| 10 November 2025       | 14 November 2025  | 135,292.35                                                             | 2,282.56                                                     | 166,689.46                                                           | 141,313.16                                                             |
| 17 November 2025       | 21 November 2025  | 203,895.23                                                             | 3,762.65                                                     | 380,965.22                                                           | 230,723.60                                                             |
| 24 November 2025       | 28 November 2025  | 123,644.62                                                             | 2,121.08                                                     | 277,603.52                                                           | 155,685.01                                                             |
| 01 December 2025       | 05 December 2025  | 166,802.82                                                             | 5,888.89                                                     | 276,890.34                                                           | 128,577.49                                                             |
| 08 December 2025       | 12 December 2025  | 106,851.20                                                             | 1,477.59                                                     | 351,845.90                                                           | 113,899.00                                                             |
| 15 December 2025       | 19 December 2025  | 140,636.62                                                             | 2,847.42                                                     | 287,760.90                                                           | 128,121.63                                                             |
| 22 December 2025       | 24 December 2025  | 107,280.92                                                             | 5,793.39                                                     | 131,967.33                                                           | 35,313.12                                                              |
| 29 December 2025       | 02 January 2026   | 62,802.51                                                              | 2,838.90                                                     | 87,869.45                                                            | 51,723.03                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|-------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 30 June 2025           | 04 July 2025      | 16,437.88                                                     | 71,679.36                                                             | 111,977.02                                                              | 3,099.07                                                       |
| 07 July 2025           | 11 July 2025      | 13,357.03                                                     | 86,489.34                                                             | 115,341.69                                                              | 2,250.24                                                       |
| 14 July 2025           | 18 July 2025      | 14,674.68                                                     | 117,621.80                                                            | 201,034.46                                                              | 1,768.17                                                       |
| 21 July 2025           | 25 July 2025      | 12,688.19                                                     | 119,758.52                                                            | 145,049.22                                                              | 2,621.14                                                       |
| 28 July 2025           | 01 August 2025    | 5,937.31                                                      | 93,396.66                                                             | 94,118.70                                                               | 938.43                                                         |
| 04 August 2025         | 08 August 2025    | 14,010.02                                                     | 100,642.51                                                            | 221,559.20                                                              | 1,777.78                                                       |
| 11 August 2025         | 15 August 2025    | 13,230.42                                                     | 93,271.26                                                             | 142,394.86                                                              | 1,675.12                                                       |
| 18 August 2025         | 22 August 2025    | 10,146.42                                                     | 99,518.91                                                             | 178,038.07                                                              | 1,058.57                                                       |
| 25 August 2025         | 29 August 2025    | 23,097.03                                                     | 156,608.38                                                            | 151,642.19                                                              | 3,015.55                                                       |
| 01 September 2025      | 05 September 2025 | 13,149.37                                                     | 142,603.39                                                            | 108,737.50                                                              | 2,425.81                                                       |
| 08 September 2025      | 12 September 2025 | 13,276.19                                                     | 211,359.61                                                            | 149,438.72                                                              | 2,068.43                                                       |
| 15 September 2025      | 19 September 2025 | 15,453.03                                                     | 126,412.53                                                            | 207,586.57                                                              | 3,230.33                                                       |
| 22 September 2025      | 26 September 2025 | 13,287.00                                                     | 91,712.01                                                             | 150,095.13                                                              | 3,089.63                                                       |
| 29 September 2025      | 03 October 2025   | 943.85                                                        | 83,905.87                                                             | 85,203.47                                                               | 43.14                                                          |
| 06 October 2025        | 10 October 2025   | 533.86                                                        | 45,634.28                                                             | 134,666.53                                                              | 0.00                                                           |
| 13 October 2025        | 17 October 2025   | 4,618.30                                                      | 117,994.61                                                            | 75,156.38                                                               | 258.60                                                         |
| 20 October 2025        | 24 October 2025   | 1,387.14                                                      | 108,354.59                                                            | 85,433.47                                                               | 211.58                                                         |
| 27 October 2025        | 31 October 2025   | 823.06                                                        | 87,123.31                                                             | 67,997.05                                                               | 0.00                                                           |
| 03 November 2025       | 07 November 2025  | 4,520.84                                                      | 100,226.16                                                            | 73,383.63                                                               | 282.91                                                         |
| 10 November 2025       | 14 November 2025  | 2,096.00                                                      | 90,910.93                                                             | 56,792.50                                                               | 254.01                                                         |
| 17 November 2025       | 21 November 2025  | 2,783.17                                                      | 146,164.58                                                            | 93,703.46                                                               | 151.21                                                         |
| 24 November 2025       | 28 November 2025  | 456.87                                                        | 110,684.85                                                            | 74,358.83                                                               | 171.81                                                         |
| 01 December 2025       | 05 December 2025  | 3,117.78                                                      | 173,591.89                                                            | 65,637.90                                                               | 83.18                                                          |
| 08 December 2025       | 12 December 2025  | 1,421.70                                                      | 242,797.89                                                            | 79,063.08                                                               | 174.63                                                         |
| 15 December 2025       | 19 December 2025  | 562.13                                                        | 166,888.13                                                            | 82,907.69                                                               | 22.46                                                          |
| 22 December 2025       | 24 December 2025  | 1,015.82                                                      | 52,771.11                                                             | 26,484.81                                                               | 212.45                                                         |
| 29 December 2025       | 02 January 2026   | 1,138.65                                                      | 52,211.56                                                             | 28,860.90                                                               | 426.70                                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 30 June 2025           | 04 July 2025      | 11,818.58                                                              | 20,059.15                                                                | 3,627.51                                                       | 2,271.49                                                               |
| 07 July 2025           | 11 July 2025      | 9,986.11                                                               | 23,807.13                                                                | 3,005.30                                                       | 1,102.84                                                               |
| 14 July 2025           | 18 July 2025      | 12,655.42                                                              | 19,157.37                                                                | 2,958.03                                                       | 1,533.37                                                               |
| 21 July 2025           | 25 July 2025      | 12,620.02                                                              | 19,767.03                                                                | 3,065.60                                                       | 1,464.41                                                               |
| 28 July 2025           | 01 August 2025    | 11,000.35                                                              | 19,511.46                                                                | 267.62                                                         | 2,129.80                                                               |
| 04 August 2025         | 08 August 2025    | 11,547.40                                                              | 42,578.73                                                                | 3,036.60                                                       | 1,435.82                                                               |
| 11 August 2025         | 15 August 2025    | 10,499.67                                                              | 22,566.68                                                                | 2,978.67                                                       | 728.02                                                                 |
| 18 August 2025         | 22 August 2025    | 15,850.91                                                              | 14,664.08                                                                | 2,768.75                                                       | 681.22                                                                 |
| 25 August 2025         | 29 August 2025    | 18,200.21                                                              | 44,775.63                                                                | 5,789.70                                                       | 2,118.91                                                               |
| 01 September 2025      | 05 September 2025 | 15,702.62                                                              | 41,784.63                                                                | 3,351.26                                                       | 1,095.63                                                               |
| 08 September 2025      | 12 September 2025 | 15,306.88                                                              | 40,784.60                                                                | 3,057.02                                                       | 919.16                                                                 |
| 15 September 2025      | 19 September 2025 | 12,384.53                                                              | 48,804.89                                                                | 4,111.82                                                       | 2,345.44                                                               |
| 22 September 2025      | 26 September 2025 | 12,532.17                                                              | 25,124.30                                                                | 3,807.59                                                       | 1,665.25                                                               |
| 29 September 2025      | 03 October 2025   | 9,695.23                                                               | 11,004.23                                                                | 64.93                                                          | 1,002.08                                                               |
| 06 October 2025        | 10 October 2025   | 6,058.27                                                               | 41,584.87                                                                | 0.00                                                           | 1,053.29                                                               |
| 13 October 2025        | 17 October 2025   | 12,371.34                                                              | 27,869.35                                                                | 1.43                                                           | 871.16                                                                 |
| 20 October 2025        | 24 October 2025   | 16,569.24                                                              | 29,277.29                                                                | 0.00                                                           | 1,647.64                                                               |
| 27 October 2025        | 31 October 2025   | 12,927.48                                                              | 40,910.81                                                                | 0.00                                                           | 1,158.47                                                               |
| 03 November 2025       | 07 November 2025  | 14,861.44                                                              | 30,045.42                                                                | 195.57                                                         | 1,606.31                                                               |
| 10 November 2025       | 14 November 2025  | 13,390.38                                                              | 26,177.30                                                                | 111.23                                                         | 6,083.55                                                               |
| 17 November 2025       | 21 November 2025  | 21,847.37                                                              | 24,898.65                                                                | 223.40                                                         | 852.40                                                                 |
| 24 November 2025       | 28 November 2025  | 30,880.05                                                              | 22,576.88                                                                | 0.00                                                           | 4,166.16                                                               |
| 01 December 2025       | 05 December 2025  | 20,826.45                                                              | 19,397.65                                                                | 592.74                                                         | 3,958.15                                                               |
| 08 December 2025       | 12 December 2025  | 29,840.63                                                              | 17,475.95                                                                | 141.32                                                         | 4,090.98                                                               |
| 15 December 2025       | 19 December 2025  | 23,993.05                                                              | 14,178.26                                                                | 0.00                                                           | 1,517.82                                                               |
| 22 December 2025       | 24 December 2025  | 5,143.63                                                               | 7,453.39                                                                 | 61.27                                                          | 86.70                                                                  |
| 29 December 2025       | 02 January 2026   | 6,535.05                                                               | 13,390.69                                                                | 0.00                                                           | 95.22                                                                  |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|-------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                   |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To                | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 4,114.17                                                                 | 1,630.03                                                    | 3,237.18                                                            | 12,961.97                                                             |
| 07 July 2025           | 11 July 2025      | 3,759.80                                                                 | 1,402.25                                                    | 1,028.42                                                            | 23,014.13                                                             |
| 14 July 2025           | 18 July 2025      | 2,909.78                                                                 | 1,335.24                                                    | 1,397.11                                                            | 13,665.03                                                             |
| 21 July 2025           | 25 July 2025      | 4,729.86                                                                 | 1,210.83                                                    | 1,147.94                                                            | 12,010.68                                                             |
| 28 July 2025           | 01 August 2025    | 3,558.23                                                                 | 51.53                                                       | 909.09                                                              | 14,676.70                                                             |
| 04 August 2025         | 08 August 2025    | 19,339.43                                                                | 1,302.14                                                    | 1,837.60                                                            | 60,961.29                                                             |
| 11 August 2025         | 15 August 2025    | 9,787.48                                                                 | 1,164.67                                                    | 1,332.29                                                            | 39,721.45                                                             |
| 18 August 2025         | 22 August 2025    | 2,558.80                                                                 | 1,117.76                                                    | 1,430.14                                                            | 23,008.15                                                             |
| 25 August 2025         | 29 August 2025    | 4,162.38                                                                 | 2,215.56                                                    | 1,819.85                                                            | 34,783.33                                                             |
| 01 September 2025      | 05 September 2025 | 3,147.40                                                                 | 1,210.36                                                    | 1,813.30                                                            | 20,537.94                                                             |
| 08 September 2025      | 12 September 2025 | 2,016.93                                                                 | 1,132.71                                                    | 1,735.24                                                            | 32,554.92                                                             |
| 15 September 2025      | 19 September 2025 | 12,512.29                                                                | 1,419.87                                                    | 1,128.67                                                            | 65,743.35                                                             |
| 22 September 2025      | 26 September 2025 | 4,120.29                                                                 | 1,818.88                                                    | 1,514.93                                                            | 25,688.36                                                             |
| 29 September 2025      | 03 October 2025   | 3,727.98                                                                 | 0.00                                                        | 2,976.08                                                            | 11,701.37                                                             |
| 06 October 2025        | 10 October 2025   | 8,248.63                                                                 | 0.00                                                        | 425.28                                                              | 34,952.60                                                             |
| 13 October 2025        | 17 October 2025   | 913.10                                                                   | 1.69                                                        | 772.87                                                              | 6,967.17                                                              |
| 20 October 2025        | 24 October 2025   | 1,832.04                                                                 | 0.00                                                        | 1,095.93                                                            | 5,786.07                                                              |
| 27 October 2025        | 31 October 2025   | 3,365.31                                                                 | 0.00                                                        | 1,681.50                                                            | 15,984.63                                                             |
| 03 November 2025       | 07 November 2025  | 1,383.32                                                                 | 91.45                                                       | 956.75                                                              | 6,297.91                                                              |
| 10 November 2025       | 14 November 2025  | 2,843.15                                                                 | 21.62                                                       | 1,540.78                                                            | 6,921.22                                                              |
| 17 November 2025       | 21 November 2025  | 10,864.96                                                                | 96.89                                                       | 4,460.75                                                            | 23,337.39                                                             |
| 24 November 2025       | 28 November 2025  | 8,595.46                                                                 | 183.10                                                      | 2,432.65                                                            | 9,138.42                                                              |
| 01 December 2025       | 05 December 2025  | 2,035.25                                                                 | 234.38                                                      | 2,351.15                                                            | 6,211.65                                                              |
| 08 December 2025       | 12 December 2025  | 4,908.14                                                                 | 216.46                                                      | 6,568.16                                                            | 11,626.88                                                             |
| 15 December 2025       | 19 December 2025  | 4,029.46                                                                 | 49.02                                                       | 1,352.28                                                            | 7,440.10                                                              |
| 22 December 2025       | 24 December 2025  | 1,038.18                                                                 | 33.30                                                       | 420.54                                                              | 1,525.39                                                              |
| 29 December 2025       | 02 January 2026   | 1,580.60                                                                 | 0.00                                                        | 401.03                                                              | 7,559.72                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   | Number of New Trade            |                                     |                                             |                                               |
|------------------------|-------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                   | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To                | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 30 June 2025           | 04 July 2025      | 23,750                         | 1,241                               | 12,851                                      | 9,659                                         |
| 07 July 2025           | 11 July 2025      | 25,141                         | 885                                 | 14,122                                      | 10,135                                        |
| 14 July 2025           | 18 July 2025      | 29,228                         | 950                                 | 18,120                                      | 10,159                                        |
| 21 July 2025           | 25 July 2025      | 31,353                         | 861                                 | 19,092                                      | 11,400                                        |
| 28 July 2025           | 01 August 2025    | 23,945                         | 711                                 | 13,436                                      | 9,799                                         |
| 04 August 2025         | 08 August 2025    | 37,030                         | 899                                 | 17,115                                      | 19,016                                        |
| 11 August 2025         | 15 August 2025    | 24,681                         | 836                                 | 13,947                                      | 9,898                                         |
| 18 August 2025         | 22 August 2025    | 26,167                         | 876                                 | 16,438                                      | 8,854                                         |
| 25 August 2025         | 29 August 2025    | 38,919                         | 1,316                               | 22,792                                      | 14,811                                        |
| 01 September 2025      | 05 September 2025 | 30,268                         | 1,092                               | 17,501                                      | 11,676                                        |
| 08 September 2025      | 12 September 2025 | 36,259                         | 1,133                               | 22,654                                      | 12,472                                        |
| 15 September 2025      | 19 September 2025 | 35,533                         | 1,059                               | 20,001                                      | 14,474                                        |
| 22 September 2025      | 26 September 2025 | 32,160                         | 820                                 | 18,003                                      | 13,337                                        |
| 29 September 2025      | 03 October 2025   | 34,201                         | 196                                 | 20,457                                      | 13,548                                        |
| 06 October 2025        | 10 October 2025   | 22,515                         | 111                                 | 9,717                                       | 12,688                                        |
| 13 October 2025        | 17 October 2025   | 33,066                         | 389                                 | 22,931                                      | 9,746                                         |
| 20 October 2025        | 24 October 2025   | 29,646                         | 105                                 | 19,803                                      | 9,738                                         |
| 27 October 2025        | 31 October 2025   | 27,184                         | 107                                 | 15,600                                      | 11,478                                        |
| 03 November 2025       | 07 November 2025  | 27,552                         | 367                                 | 19,180                                      | 8,006                                         |
| 10 November 2025       | 14 November 2025  | 26,071                         | 282                                 | 17,255                                      | 8,534                                         |
| 17 November 2025       | 21 November 2025  | 45,471                         | 237                                 | 32,951                                      | 12,283                                        |
| 24 November 2025       | 28 November 2025  | 37,173                         | 108                                 | 26,006                                      | 11,059                                        |
| 01 December 2025       | 05 December 2025  | 36,623                         | 203                                 | 26,623                                      | 9,798                                         |
| 08 December 2025       | 12 December 2025  | 37,501                         | 321                                 | 27,766                                      | 9,415                                         |
| 15 December 2025       | 19 December 2025  | 30,834                         | 127                                 | 20,303                                      | 10,405                                        |
| 22 December 2025       | 24 December 2025  | 12,042                         | 257                                 | 8,481                                       | 3,304                                         |
| 29 December 2025       | 02 January 2026   | 14,284                         | 315                                 | 8,706                                       | 5,263                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|-------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To                | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 30 June 2025           | 04 July 2025      | 442                                                        | 8,645                                                              | 6,353                                                                | 800                                                            |
| 07 July 2025           | 11 July 2025      | 112                                                        | 9,722                                                              | 7,278                                                                | 773                                                            |
| 14 July 2025           | 18 July 2025      | 110                                                        | 12,393                                                             | 6,961                                                                | 840                                                            |
| 21 July 2025           | 25 July 2025      | 53                                                         | 12,533                                                             | 7,815                                                                | 808                                                            |
| 28 July 2025           | 01 August 2025    | 124                                                        | 9,145                                                              | 7,088                                                                | 587                                                            |
| 04 August 2025         | 08 August 2025    | 109                                                        | 11,413                                                             | 12,787                                                               | 790                                                            |
| 11 August 2025         | 15 August 2025    | 64                                                         | 9,485                                                              | 7,117                                                                | 772                                                            |
| 18 August 2025         | 22 August 2025    | 135                                                        | 11,377                                                             | 6,605                                                                | 741                                                            |
| 25 August 2025         | 29 August 2025    | 182                                                        | 15,342                                                             | 10,040                                                               | 1,135                                                          |
| 01 September 2025      | 05 September 2025 | 287                                                        | 11,835                                                             | 8,954                                                                | 805                                                            |
| 08 September 2025      | 12 September 2025 | 234                                                        | 15,401                                                             | 8,806                                                                | 899                                                            |
| 15 September 2025      | 19 September 2025 | 175                                                        | 13,403                                                             | 10,247                                                               | 884                                                            |
| 22 September 2025      | 26 September 2025 | 152                                                        | 12,723                                                             | 9,882                                                                | 668                                                            |
| 29 September 2025      | 03 October 2025   | 103                                                        | 18,007                                                             | 11,121                                                               | 93                                                             |
| 06 October 2025        | 10 October 2025   | 88                                                         | 7,719                                                              | 10,277                                                               | 23                                                             |
| 13 October 2025        | 17 October 2025   | 369                                                        | 18,852                                                             | 8,033                                                                | 20                                                             |
| 20 October 2025        | 24 October 2025   | 57                                                         | 15,290                                                             | 7,982                                                                | 48                                                             |
| 27 October 2025        | 31 October 2025   | 88                                                         | 12,440                                                             | 9,529                                                                | 19                                                             |
| 03 November 2025       | 07 November 2025  | 330                                                        | 13,263                                                             | 6,416                                                                | 37                                                             |
| 10 November 2025       | 14 November 2025  | 215                                                        | 12,392                                                             | 6,437                                                                | 67                                                             |
| 17 November 2025       | 21 November 2025  | 127                                                        | 19,204                                                             | 8,619                                                                | 110                                                            |
| 24 November 2025       | 28 November 2025  | 75                                                         | 13,778                                                             | 7,011                                                                | 33                                                             |
| 01 December 2025       | 05 December 2025  | 116                                                        | 18,566                                                             | 8,042                                                                | 87                                                             |
| 08 December 2025       | 12 December 2025  | 231                                                        | 20,179                                                             | 7,592                                                                | 90                                                             |
| 15 December 2025       | 19 December 2025  | 93                                                         | 15,628                                                             | 8,445                                                                | 34                                                             |
| 22 December 2025       | 24 December 2025  | 243                                                        | 6,771                                                              | 2,608                                                                | 14                                                             |
| 29 December 2025       | 02 January 2026   | 250                                                        | 6,566                                                              | 4,050                                                                | 65                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                        |                                                                          |                                           |                                                   |
|------------------------|-------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To                | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 30 June 2025           | 04 July 2025      | 4,206                                                                  | 3,306                                                                    | 150                                       | 196                                               |
| 07 July 2025           | 11 July 2025      | 4,400                                                                  | 2,857                                                                    | 150                                       | 149                                               |
| 14 July 2025           | 18 July 2025      | 5,727                                                                  | 3,198                                                                    | 166                                       | 166                                               |
| 21 July 2025           | 25 July 2025      | 6,560                                                                  | 3,586                                                                    | 150                                       | 195                                               |
| 28 July 2025           | 01 August 2025    | 4,291                                                                  | 2,711                                                                    | 100                                       | 240                                               |
| 04 August 2025         | 08 August 2025    | 5,703                                                                  | 6,229                                                                    | 186                                       | 156                                               |
| 11 August 2025         | 15 August 2025    | 4,462                                                                  | 2,782                                                                    | 138                                       | 224                                               |
| 18 August 2025         | 22 August 2025    | 5,062                                                                  | 2,249                                                                    | 190                                       | 258                                               |
| 25 August 2025         | 29 August 2025    | 7,450                                                                  | 4,772                                                                    | 181                                       | 298                                               |
| 01 September 2025      | 05 September 2025 | 5,666                                                                  | 2,722                                                                    | 127                                       | 181                                               |
| 08 September 2025      | 12 September 2025 | 7,253                                                                  | 3,666                                                                    | 138                                       | 205                                               |
| 15 September 2025      | 19 September 2025 | 6,598                                                                  | 4,227                                                                    | 168                                       | 262                                               |
| 22 September 2025      | 26 September 2025 | 5,281                                                                  | 3,456                                                                    | 142                                       | 258                                               |
| 29 September 2025      | 03 October 2025   | 2,451                                                                  | 2,427                                                                    | 27                                        | 199                                               |
| 06 October 2025        | 10 October 2025   | 1,998                                                                  | 2,411                                                                    | 11                                        | 110                                               |
| 13 October 2025        | 17 October 2025   | 4,080                                                                  | 1,713                                                                    | 2                                         | 270                                               |
| 20 October 2025        | 24 October 2025   | 4,513                                                                  | 1,756                                                                    | 3                                         | 262                                               |
| 27 October 2025        | 31 October 2025   | 3,160                                                                  | 1,949                                                                    | 2                                         | 274                                               |
| 03 November 2025       | 07 November 2025  | 5,917                                                                  | 1,591                                                                    | 0                                         | 215                                               |
| 10 November 2025       | 14 November 2025  | 4,864                                                                  | 2,097                                                                    | 10                                        | 259                                               |
| 17 November 2025       | 21 November 2025  | 13,747                                                                 | 3,665                                                                    | 7                                         | 913                                               |
| 24 November 2025       | 28 November 2025  | 12,228                                                                 | 4,048                                                                    | 6                                         | 910                                               |
| 01 December 2025       | 05 December 2025  | 8,058                                                                  | 1,756                                                                    | 2                                         | 169                                               |
| 08 December 2025       | 12 December 2025  | 7,587                                                                  | 1,823                                                                    | 47                                        | 1,391                                             |
| 15 December 2025       | 19 December 2025  | 4,675                                                                  | 1,960                                                                    | 3                                         | 201                                               |
| 22 December 2025       | 24 December 2025  | 1,710                                                                  | 696                                                                      | 1                                         | 75                                                |
| 29 December 2025       | 02 January 2026   | 2,140                                                                  | 1,213                                                                    | 0                                         | 79                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 30 June 2025           | 04 July 2025      | 4,003                                                  | 0                                         | 3,576                                             | 2                                                      |
| 07 July 2025           | 11 July 2025      | 3,953                                                  | 0                                         | 5,359                                             | 0                                                      |
| 14 July 2025           | 18 July 2025      | 3,948                                                  | 0                                         | 7,134                                             | 0                                                      |
| 21 July 2025           | 25 July 2025      | 4,750                                                  | 0                                         | 7,696                                             | 0                                                      |
| 28 July 2025           | 01 August 2025    | 4,122                                                  | 0                                         | 4,366                                             | 1                                                      |
| 04 August 2025         | 08 August 2025    | 11,456                                                 | 0                                         | 5,604                                             | 0                                                      |
| 11 August 2025         | 15 August 2025    | 5,300                                                  | 0                                         | 4,686                                             | 3                                                      |
| 18 August 2025         | 22 August 2025    | 3,794                                                  | 0                                         | 5,997                                             | 2                                                      |
| 25 August 2025         | 29 August 2025    | 6,102                                                  | 0                                         | 5,694                                             | 0                                                      |
| 01 September 2025      | 05 September 2025 | 4,132                                                  | 0                                         | 5,982                                             | 0                                                      |
| 08 September 2025      | 12 September 2025 | 4,864                                                  | 0                                         | 8,693                                             | 0                                                      |
| 15 September 2025      | 19 September 2025 | 8,446                                                  | 0                                         | 6,261                                             | 0                                                      |
| 22 September 2025      | 26 September 2025 | 5,884                                                  | 0                                         | 5,359                                             | 42                                                     |
| 29 September 2025      | 03 October 2025   | 5,188                                                  | 35                                        | 7,554                                             | 17                                                     |
| 06 October 2025        | 10 October 2025   | 4,733                                                  | 0                                         | 3,129                                             | 5                                                      |
| 13 October 2025        | 17 October 2025   | 4,785                                                  | 9                                         | 10,087                                            | 53                                                     |
| 20 October 2025        | 24 October 2025   | 4,234                                                  | 5                                         | 7,464                                             | 105                                                    |
| 27 October 2025        | 31 October 2025   | 4,873                                                  | 3                                         | 7,021                                             | 78                                                     |
| 03 November 2025       | 07 November 2025  | 4,237                                                  | 0                                         | 5,881                                             | 57                                                     |
| 10 November 2025       | 14 November 2025  | 3,659                                                  | 0                                         | 4,780                                             | 77                                                     |
| 17 November 2025       | 21 November 2025  | 7,527                                                  | 0                                         | 14,747                                            | 56                                                     |
| 24 November 2025       | 28 November 2025  | 6,407                                                  | 0                                         | 10,327                                            | 85                                                     |
| 01 December 2025       | 05 December 2025  | 2,871                                                  | 0                                         | 8,066                                             | 57                                                     |
| 08 December 2025       | 12 December 2025  | 4,217                                                  | 0                                         | 8,442                                             | 57                                                     |
| 15 December 2025       | 19 December 2025  | 4,211                                                  | 0                                         | 6,046                                             | 141                                                    |
| 22 December 2025       | 24 December 2025  | 1,285                                                  | 0                                         | 3,115                                             | 58                                                     |
| 29 December 2025       | 02 January 2026   | 1,948                                                  | 0                                         | 2,024                                             | 97                                                     |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                           |                                                   |                                                        |                                           |
|------------------------|-------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                   |                                           |                                                   |                                                        |                                           |
| From                   | To                | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 30 June 2025           | 04 July 2025      | 83                                        | 498                                               | 70                                                     | 0                                         |
| 07 July 2025           | 11 July 2025      | 83                                        | 353                                               | 52                                                     | 0                                         |
| 14 July 2025           | 18 July 2025      | 104                                       | 470                                               | 59                                                     | 0                                         |
| 21 July 2025           | 25 July 2025      | 100                                       | 482                                               | 79                                                     | 0                                         |
| 28 July 2025           | 01 August 2025    | 101                                       | 330                                               | 134                                                    | 0                                         |
| 04 August 2025         | 08 August 2025    | 103                                       | 806                                               | 102                                                    | 0                                         |
| 11 August 2025         | 15 August 2025    | 105                                       | 503                                               | 38                                                     | 0                                         |
| 18 August 2025         | 22 August 2025    | 80                                        | 604                                               | 50                                                     | 0                                         |
| 25 August 2025         | 29 August 2025    | 129                                       | 494                                               | 89                                                     | 0                                         |
| 01 September 2025      | 05 September 2025 | 40                                        | 559                                               | 68                                                     | 0                                         |
| 08 September 2025      | 12 September 2025 | 123                                       | 417                                               | 76                                                     | 0                                         |
| 15 September 2025      | 19 September 2025 | 62                                        | 367                                               | 80                                                     | 13                                        |
| 22 September 2025      | 26 September 2025 | 61                                        | 246                                               | 52                                                     | 0                                         |
| 29 September 2025      | 03 October 2025   | 4                                         | 241                                               | 72                                                     | 0                                         |
| 06 October 2025        | 10 October 2025   | 0                                         | 157                                               | 36                                                     | 0                                         |
| 13 October 2025        | 17 October 2025   | 0                                         | 125                                               | 90                                                     | 0                                         |
| 20 October 2025        | 24 October 2025   | 0                                         | 188                                               | 58                                                     | 0                                         |
| 27 October 2025        | 31 October 2025   | 0                                         | 111                                               | 54                                                     | 0                                         |
| 03 November 2025       | 07 November 2025  | 0                                         | 82                                                | 25                                                     | 0                                         |
| 10 November 2025       | 14 November 2025  | 0                                         | 394                                               | 36                                                     | 0                                         |
| 17 November 2025       | 21 November 2025  | 0                                         | 269                                               | 49                                                     | 0                                         |
| 24 November 2025       | 28 November 2025  | 0                                         | 141                                               | 50                                                     | 0                                         |
| 01 December 2025       | 05 December 2025  | 2                                         | 330                                               | 41                                                     | 0                                         |
| 08 December 2025       | 12 December 2025  | 0                                         | 248                                               | 14                                                     | 0                                         |
| 15 December 2025       | 19 December 2025  | 0                                         | 317                                               | 36                                                     | 0                                         |
| 22 December 2025       | 24 December 2025  | 0                                         | 184                                               | 15                                                     | 0                                         |
| 29 December 2025       | 02 January 2026   | 0                                         | 53                                                | 4                                                      | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                   |                                                        |                                           |                                                   |
|------------------------|-------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                   |                                                   |                                                        |                                           |                                                   |
| From                   | To                | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 30 June 2025           | 04 July 2025      | 0                                                 | 117                                                    | 0                                         | 25                                                |
| 07 July 2025           | 11 July 2025      | 3                                                 | 65                                                     | 0                                         | 2                                                 |
| 14 July 2025           | 18 July 2025      | 4                                                 | 80                                                     | 0                                         | 22                                                |
| 21 July 2025           | 25 July 2025      | 4                                                 | 76                                                     | 2                                         | 16                                                |
| 28 July 2025           | 01 August 2025    | 1                                                 | 47                                                     | 0                                         | 23                                                |
| 04 August 2025         | 08 August 2025    | 6                                                 | 120                                                    | 0                                         | 9                                                 |
| 11 August 2025         | 15 August 2025    | 5                                                 | 97                                                     | 0                                         | 9                                                 |
| 18 August 2025         | 22 August 2025    | 3                                                 | 149                                                    | 0                                         | 17                                                |
| 25 August 2025         | 29 August 2025    | 2                                                 | 176                                                    | 0                                         | 22                                                |
| 01 September 2025      | 05 September 2025 | 2                                                 | 152                                                    | 0                                         | 25                                                |
| 08 September 2025      | 12 September 2025 | 1                                                 | 73                                                     | 0                                         | 42                                                |
| 15 September 2025      | 19 September 2025 | 6                                                 | 77                                                     | 0                                         | 17                                                |
| 22 September 2025      | 26 September 2025 | 3                                                 | 79                                                     | 2                                         | 35                                                |
| 29 September 2025      | 03 October 2025   | 5                                                 | 148                                                    | 0                                         | 13                                                |
| 06 October 2025        | 10 October 2025   | 0                                                 | 118                                                    | 1                                         | 30                                                |
| 13 October 2025        | 17 October 2025   | 8                                                 | 62                                                     | 0                                         | 54                                                |
| 20 October 2025        | 24 October 2025   | 36                                                | 102                                                    | 0                                         | 29                                                |
| 27 October 2025        | 31 October 2025   | 2                                                 | 84                                                     | 0                                         | 84                                                |
| 03 November 2025       | 07 November 2025  | 7                                                 | 118                                                    | 0                                         | 35                                                |
| 10 November 2025       | 14 November 2025  | 17                                                | 112                                                    | 12                                        | 696                                               |
| 17 November 2025       | 21 November 2025  | 5                                                 | 192                                                    | 17                                        | 130                                               |
| 24 November 2025       | 28 November 2025  | 0                                                 | 137                                                    | 0                                         | 25                                                |
| 01 December 2025       | 05 December 2025  | 0                                                 | 44                                                     | 0                                         | 33                                                |
| 08 December 2025       | 12 December 2025  | 21                                                | 23                                                     | 0                                         | 23                                                |
| 15 December 2025       | 19 December 2025  | 0                                                 | 130                                                    | 0                                         | 17                                                |
| 22 December 2025       | 24 December 2025  | 0                                                 | 16                                                     | 0                                         | 8                                                 |
| 29 December 2025       | 02 January 2026   | 1                                                 | 14                                                     | 0                                         | 78                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                        |                                           |                                                   |                                                        |
|------------------------|-------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                        |                                           |                                                   |                                                        |
| From                   | To                | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 30 June 2025           | 04 July 2025      | 2,173                                                  | 85                                        | 2,903                                             | 10                                                     |
| 07 July 2025           | 11 July 2025      | 2,525                                                  | 103                                       | 2,632                                             | 0                                                      |
| 14 July 2025           | 18 July 2025      | 2,909                                                  | 92                                        | 3,349                                             | 0                                                      |
| 21 July 2025           | 25 July 2025      | 2,492                                                  | 56                                        | 2,904                                             | 0                                                      |
| 28 July 2025           | 01 August 2025    | 2,537                                                  | 80                                        | 2,697                                             | 0                                                      |
| 04 August 2025         | 08 August 2025    | 3,009                                                  | 36                                        | 4,054                                             | 0                                                      |
| 11 August 2025         | 15 August 2025    | 1,855                                                  | 42                                        | 2,674                                             | 0                                                      |
| 18 August 2025         | 22 August 2025    | 1,513                                                  | 110                                       | 4,398                                             | 1                                                      |
| 25 August 2025         | 29 August 2025    | 3,448                                                  | 178                                       | 8,054                                             | 6                                                      |
| 01 September 2025      | 05 September 2025 | 2,234                                                  | 130                                       | 4,117                                             | 2                                                      |
| 08 September 2025      | 12 September 2025 | 3,311                                                  | 175                                       | 4,345                                             | 0                                                      |
| 15 September 2025      | 19 September 2025 | 2,377                                                  | 127                                       | 5,259                                             | 1                                                      |
| 22 September 2025      | 26 September 2025 | 2,432                                                  | 118                                       | 3,268                                             | 0                                                      |
| 29 September 2025      | 03 October 2025   | 3,481                                                  | 76                                        | 3,621                                             | 1                                                      |
| 06 October 2025        | 10 October 2025   | 3,548                                                  | 75                                        | 2,841                                             | 0                                                      |
| 13 October 2025        | 17 October 2025   | 1,797                                                  | 33                                        | 3,897                                             | 1                                                      |
| 20 October 2025        | 24 October 2025   | 2,247                                                  | 55                                        | 4,342                                             | 0                                                      |
| 27 October 2025        | 31 October 2025   | 3,640                                                  | 78                                        | 2,564                                             | 2                                                      |
| 03 November 2025       | 07 November 2025  | 1,063                                                  | 104                                       | 3,130                                             | 3                                                      |
| 10 November 2025       | 14 November 2025  | 2,244                                                  | 204                                       | 2,543                                             | 9                                                      |
| 17 November 2025       | 21 November 2025  | 1,918                                                  | 92                                        | 7,751                                             | 0                                                      |
| 24 November 2025       | 28 November 2025  | 1,175                                                  | 80                                        | 8,022                                             | 0                                                      |
| 01 December 2025       | 05 December 2025  | 1,745                                                  | 123                                       | 5,371                                             | 0                                                      |
| 08 December 2025       | 12 December 2025  | 1,434                                                  | 235                                       | 5,216                                             | 4                                                      |
| 15 December 2025       | 19 December 2025  | 3,012                                                  | 81                                        | 4,962                                             | 0                                                      |
| 22 December 2025       | 24 December 2025  | 766                                                    | 218                                       | 2,101                                             | 0                                                      |
| 29 December 2025       | 02 January 2026   | 845                                                    | 291                                       | 2,813                                             | 8                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                              |                                                         |                                                           |                                                  |
|------------------------|-------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                   |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To                | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 30 June 2025           | 04 July 2025      | 924                                          | 5,654                                                   | 3,285                                                     | 164                                              |
| 07 July 2025           | 11 July 2025      | 549                                          | 5,625                                                   | 3,541                                                     | 141                                              |
| 14 July 2025           | 18 July 2025      | 588                                          | 6,976                                                   | 3,163                                                     | 137                                              |
| 21 July 2025           | 25 July 2025      | 554                                          | 7,797                                                   | 4,004                                                     | 119                                              |
| 28 July 2025           | 01 August 2025    | 430                                          | 5,779                                                   | 2,958                                                     | 79                                               |
| 04 August 2025         | 08 August 2025    | 574                                          | 6,481                                                   | 4,330                                                     | 139                                              |
| 11 August 2025         | 15 August 2025    | 551                                          | 5,847                                                   | 2,606                                                     | 87                                               |
| 18 August 2025         | 22 August 2025    | 496                                          | 5,163                                                   | 3,346                                                     | 142                                              |
| 25 August 2025         | 29 August 2025    | 829                                          | 8,229                                                   | 4,991                                                     | 171                                              |
| 01 September 2025      | 05 September 2025 | 795                                          | 6,635                                                   | 5,089                                                     | 143                                              |
| 08 September 2025      | 12 September 2025 | 698                                          | 8,951                                                   | 4,150                                                     | 174                                              |
| 15 September 2025      | 19 September 2025 | 689                                          | 7,829                                                   | 3,494                                                     | 162                                              |
| 22 September 2025      | 26 September 2025 | 497                                          | 8,836                                                   | 4,849                                                     | 105                                              |
| 29 September 2025      | 03 October 2025   | 54                                           | 8,827                                                   | 4,641                                                     | 79                                               |
| 06 October 2025        | 10 October 2025   | 24                                           | 3,452                                                   | 4,249                                                     | 23                                               |
| 13 October 2025        | 17 October 2025   | 346                                          | 8,491                                                   | 2,958                                                     | 39                                               |
| 20 October 2025        | 24 October 2025   | 43                                           | 7,483                                                   | 2,993                                                     | 32                                               |
| 27 October 2025        | 31 October 2025   | 24                                           | 5,546                                                   | 2,750                                                     | 32                                               |
| 03 November 2025       | 07 November 2025  | 263                                          | 9,831                                                   | 2,505                                                     | 69                                               |
| 10 November 2025       | 14 November 2025  | 56                                           | 8,567                                                   | 2,399                                                     | 58                                               |
| 17 November 2025       | 21 November 2025  | 121                                          | 9,137                                                   | 2,543                                                     | 45                                               |
| 24 November 2025       | 28 November 2025  | 22                                           | 6,582                                                   | 3,207                                                     | 25                                               |
| 01 December 2025       | 05 December 2025  | 76                                           | 12,655                                                  | 5,041                                                     | 27                                               |
| 08 December 2025       | 12 December 2025  | 39                                           | 12,427                                                  | 3,667                                                     | 51                                               |
| 15 December 2025       | 19 December 2025  | 43                                           | 8,761                                                   | 2,876                                                     | 12                                               |
| 22 December 2025       | 24 December 2025  | 39                                           | 2,998                                                   | 1,165                                                     | 16                                               |
| 29 December 2025       | 02 January 2026   | 24                                           | 3,660                                                   | 2,349                                                     | 48                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                             |                                                               |                                                   |                                                              |
|------------------------|-------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                   | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To                | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 30 June 2025           | 04 July 2025      | 2,530                                                       | 1,446                                                         | 133                                               | 1,626                                                        |
| 07 July 2025           | 11 July 2025      | 2,589                                                       | 1,448                                                         | 110                                               | 2,063                                                        |
| 14 July 2025           | 18 July 2025      | 2,462                                                       | 1,629                                                         | 95                                                | 2,387                                                        |
| 21 July 2025           | 25 July 2025      | 3,132                                                       | 2,118                                                         | 74                                                | 2,218                                                        |
| 28 July 2025           | 01 August 2025    | 2,439                                                       | 1,663                                                         | 94                                                | 1,431                                                        |
| 04 August 2025         | 08 August 2025    | 2,368                                                       | 2,890                                                         | 88                                                | 1,935                                                        |
| 11 August 2025         | 15 August 2025    | 2,079                                                       | 1,442                                                         | 105                                               | 1,528                                                        |
| 18 August 2025         | 22 August 2025    | 2,804                                                       | 1,342                                                         | 108                                               | 2,079                                                        |
| 25 August 2025         | 29 August 2025    | 3,981                                                       | 2,514                                                         | 170                                               | 2,185                                                        |
| 01 September 2025      | 05 September 2025 | 2,641                                                       | 1,502                                                         | 162                                               | 1,878                                                        |
| 08 September 2025      | 12 September 2025 | 2,354                                                       | 1,779                                                         | 173                                               | 2,391                                                        |
| 15 September 2025      | 19 September 2025 | 4,318                                                       | 2,532                                                         | 104                                               | 2,567                                                        |
| 22 September 2025      | 26 September 2025 | 3,116                                                       | 2,308                                                         | 94                                                | 2,275                                                        |
| 29 September 2025      | 03 October 2025   | 4,026                                                       | 2,635                                                         | 32                                                | 2,842                                                        |
| 06 October 2025        | 10 October 2025   | 1,582                                                       | 2,522                                                         | 44                                                | 1,367                                                        |
| 13 October 2025        | 17 October 2025   | 3,992                                                       | 1,729                                                         | 46                                                | 3,131                                                        |
| 20 October 2025        | 24 October 2025   | 2,777                                                       | 1,978                                                         | 4                                                 | 2,295                                                        |
| 27 October 2025        | 31 October 2025   | 2,149                                                       | 2,215                                                         | 13                                                | 2,103                                                        |
| 03 November 2025       | 07 November 2025  | 3,271                                                       | 1,641                                                         | 98                                                | 2,828                                                        |
| 10 November 2025       | 14 November 2025  | 2,395                                                       | 1,754                                                         | 125                                               | 2,058                                                        |
| 17 November 2025       | 21 November 2025  | 5,282                                                       | 2,230                                                         | 35                                                | 6,182                                                        |
| 24 November 2025       | 28 November 2025  | 5,133                                                       | 1,992                                                         | 21                                                | 4,991                                                        |
| 01 December 2025       | 05 December 2025  | 3,989                                                       | 2,167                                                         | 7                                                 | 3,364                                                        |
| 08 December 2025       | 12 December 2025  | 3,047                                                       | 1,483                                                         | 172                                               | 2,786                                                        |
| 15 December 2025       | 19 December 2025  | 2,851                                                       | 1,688                                                         | 50                                                | 3,179                                                        |
| 22 December 2025       | 24 December 2025  | 1,298                                                       | 669                                                           | 67                                                | 1,310                                                        |
| 29 December 2025       | 02 January 2026   | 1,495                                                       | 901                                                           | 188                                               | 1,074                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                   |                                                              |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                   |                                                              |                                                                |
| From                   | To                | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 30 June 2025           | 04 July 2025      | 1,234                                                          | 242                                               | 3,509                                                        | 2,573                                                          |
| 07 July 2025           | 11 July 2025      | 1,324                                                          | 171                                               | 4,091                                                        | 2,535                                                          |
| 14 July 2025           | 18 July 2025      | 1,463                                                          | 205                                               | 5,979                                                        | 2,551                                                          |
| 21 July 2025           | 25 July 2025      | 1,734                                                          | 203                                               | 5,776                                                        | 3,182                                                          |
| 28 July 2025           | 01 August 2025    | 1,594                                                          | 155                                               | 4,095                                                        | 2,405                                                          |
| 04 August 2025         | 08 August 2025    | 3,014                                                          | 182                                               | 5,653                                                        | 4,903                                                          |
| 11 August 2025         | 15 August 2025    | 1,486                                                          | 179                                               | 4,657                                                        | 2,164                                                          |
| 18 August 2025         | 22 August 2025    | 1,181                                                          | 206                                               | 5,395                                                        | 2,562                                                          |
| 25 August 2025         | 29 August 2025    | 2,279                                                          | 298                                               | 7,259                                                        | 4,371                                                          |
| 01 September 2025      | 05 September 2025 | 1,556                                                          | 266                                               | 4,826                                                        | 2,977                                                          |
| 08 September 2025      | 12 September 2025 | 1,449                                                          | 244                                               | 7,925                                                        | 3,208                                                          |
| 15 September 2025      | 19 September 2025 | 1,785                                                          | 216                                               | 6,484                                                        | 3,693                                                          |
| 22 September 2025      | 26 September 2025 | 1,636                                                          | 161                                               | 6,008                                                        | 4,245                                                          |
| 29 September 2025      | 03 October 2025   | 1,846                                                          | 55                                                | 7,660                                                        | 3,926                                                          |
| 06 October 2025        | 10 October 2025   | 1,596                                                          | 34                                                | 3,087                                                        | 4,348                                                          |
| 13 October 2025        | 17 October 2025   | 1,247                                                          | 122                                               | 7,953                                                        | 2,771                                                          |
| 20 October 2025        | 24 October 2025   | 1,219                                                          | 29                                                | 6,780                                                        | 2,686                                                          |
| 27 October 2025        | 31 October 2025   | 1,500                                                          | 46                                                | 5,397                                                        | 3,043                                                          |
| 03 November 2025       | 07 November 2025  | 1,288                                                          | 103                                               | 6,248                                                        | 2,326                                                          |
| 10 November 2025       | 14 November 2025  | 1,177                                                          | 50                                                | 5,710                                                        | 2,287                                                          |
| 17 November 2025       | 21 November 2025  | 1,726                                                          | 67                                                | 12,639                                                       | 3,672                                                          |
| 24 November 2025       | 28 November 2025  | 1,466                                                          | 44                                                | 8,830                                                        | 3,676                                                          |
| 01 December 2025       | 05 December 2025  | 1,601                                                          | 100                                               | 8,317                                                        | 2,763                                                          |
| 08 December 2025       | 12 December 2025  | 1,177                                                          | 31                                                | 9,618                                                        | 2,378                                                          |
| 15 December 2025       | 19 December 2025  | 1,663                                                          | 45                                                | 6,647                                                        | 2,499                                                          |
| 22 December 2025       | 24 December 2025  | 428                                                            | 146                                               | 3,198                                                        | 928                                                            |
| 29 December 2025       | 02 January 2026   | 575                                                            | 58                                                | 2,816                                                        | 1,432                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                    |                                                               |                                                                 |                                                        |
|------------------------|-------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                   |                                                    |                                                               |                                                                 |                                                        |
| From                   | To                | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 30 June 2025           | 04 July 2025      | 309                                                | 3,703                                                         | 2,569                                                           | 152                                                    |
| 07 July 2025           | 11 July 2025      | 196                                                | 4,303                                                         | 2,607                                                           | 90                                                     |
| 14 July 2025           | 18 July 2025      | 236                                                | 6,016                                                         | 2,677                                                           | 87                                                     |
| 21 July 2025           | 25 July 2025      | 198                                                | 6,315                                                         | 2,882                                                           | 89                                                     |
| 28 July 2025           | 01 August 2025    | 171                                                | 4,475                                                         | 2,739                                                           | 65                                                     |
| 04 August 2025         | 08 August 2025    | 226                                                | 5,690                                                         | 4,936                                                           | 82                                                     |
| 11 August 2025         | 15 August 2025    | 202                                                | 4,233                                                         | 2,837                                                           | 83                                                     |
| 18 August 2025         | 22 August 2025    | 197                                                | 4,710                                                         | 2,721                                                           | 72                                                     |
| 25 August 2025         | 29 August 2025    | 299                                                | 7,384                                                         | 3,605                                                           | 122                                                    |
| 01 September 2025      | 05 September 2025 | 236                                                | 6,556                                                         | 3,847                                                           | 93                                                     |
| 08 September 2025      | 12 September 2025 | 240                                                | 8,029                                                         | 3,806                                                           | 95                                                     |
| 15 September 2025      | 19 September 2025 | 246                                                | 5,267                                                         | 3,605                                                           | 105                                                    |
| 22 September 2025      | 26 September 2025 | 200                                                | 5,116                                                         | 3,310                                                           | 86                                                     |
| 29 September 2025      | 03 October 2025   | 21                                                 | 4,985                                                         | 3,306                                                           | 4                                                      |
| 06 October 2025        | 10 October 2025   | 11                                                 | 3,021                                                         | 2,437                                                           | 0                                                      |
| 13 October 2025        | 17 October 2025   | 166                                                | 6,824                                                         | 2,459                                                           | 16                                                     |
| 20 October 2025        | 24 October 2025   | 35                                                 | 6,383                                                         | 2,539                                                           | 6                                                      |
| 27 October 2025        | 31 October 2025   | 16                                                 | 5,001                                                         | 2,655                                                           | 0                                                      |
| 03 November 2025       | 07 November 2025  | 82                                                 | 5,296                                                         | 1,762                                                           | 6                                                      |
| 10 November 2025       | 14 November 2025  | 38                                                 | 5,340                                                         | 1,872                                                           | 8                                                      |
| 17 November 2025       | 21 November 2025  | 65                                                 | 6,930                                                         | 2,703                                                           | 8                                                      |
| 24 November 2025       | 28 November 2025  | 11                                                 | 5,584                                                         | 2,596                                                           | 3                                                      |
| 01 December 2025       | 05 December 2025  | 40                                                 | 8,326                                                         | 2,295                                                           | 1                                                      |
| 08 December 2025       | 12 December 2025  | 37                                                 | 8,953                                                         | 2,752                                                           | 10                                                     |
| 15 December 2025       | 19 December 2025  | 16                                                 | 5,826                                                         | 2,754                                                           | 1                                                      |
| 22 December 2025       | 24 December 2025  | 19                                                 | 2,329                                                         | 780                                                             | 6                                                      |
| 29 December 2025       | 02 January 2026   | 13                                                 | 2,654                                                         | 1,475                                                           | 9                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                |                                                                  |                                                        |                                                                |
|------------------------|-------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                   |                                                                |                                                                  |                                                        |                                                                |
| From                   | To                | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 30 June 2025           | 04 July 2025      | 709                                                            | 804                                                              | 90                                                     | 255                                                            |
| 07 July 2025           | 11 July 2025      | 729                                                            | 1,037                                                            | 44                                                     | 135                                                            |
| 14 July 2025           | 18 July 2025      | 837                                                            | 901                                                              | 50                                                     | 181                                                            |
| 21 July 2025           | 25 July 2025      | 1,250                                                          | 757                                                              | 48                                                     | 176                                                            |
| 28 July 2025           | 01 August 2025    | 658                                                            | 636                                                              | 38                                                     | 156                                                            |
| 04 August 2025         | 08 August 2025    | 1,026                                                          | 1,186                                                            | 51                                                     | 205                                                            |
| 11 August 2025         | 15 August 2025    | 1,059                                                          | 745                                                              | 47                                                     | 112                                                            |
| 18 August 2025         | 22 August 2025    | 1,044                                                          | 459                                                              | 41                                                     | 119                                                            |
| 25 August 2025         | 29 August 2025    | 1,496                                                          | 925                                                              | 70                                                     | 196                                                            |
| 01 September 2025      | 05 September 2025 | 1,126                                                          | 1,052                                                            | 55                                                     | 172                                                            |
| 08 September 2025      | 12 September 2025 | 1,512                                                          | 1,282                                                            | 57                                                     | 138                                                            |
| 15 September 2025      | 19 September 2025 | 944                                                            | 1,248                                                            | 82                                                     | 181                                                            |
| 22 September 2025      | 26 September 2025 | 1,115                                                          | 917                                                              | 47                                                     | 166                                                            |
| 29 September 2025      | 03 October 2025   | 686                                                            | 667                                                              | 5                                                      | 106                                                            |
| 06 October 2025        | 10 October 2025   | 503                                                            | 747                                                              | 0                                                      | 82                                                             |
| 13 October 2025        | 17 October 2025   | 857                                                            | 842                                                              | 1                                                      | 79                                                             |
| 20 October 2025        | 24 October 2025   | 1,298                                                          | 792                                                              | 0                                                      | 113                                                            |
| 27 October 2025        | 31 October 2025   | 815                                                            | 1,142                                                            | 0                                                      | 64                                                             |
| 03 November 2025       | 07 November 2025  | 1,322                                                          | 651                                                              | 6                                                      | 101                                                            |
| 10 November 2025       | 14 November 2025  | 1,260                                                          | 718                                                              | 2                                                      | 291                                                            |
| 17 November 2025       | 21 November 2025  | 1,627                                                          | 934                                                              | 10                                                     | 104                                                            |
| 24 November 2025       | 28 November 2025  | 1,140                                                          | 784                                                              | 0                                                      | 170                                                            |
| 01 December 2025       | 05 December 2025  | 2,180                                                          | 613                                                              | 16                                                     | 229                                                            |
| 08 December 2025       | 12 December 2025  | 2,889                                                          | 791                                                              | 6                                                      | 182                                                            |
| 15 December 2025       | 19 December 2025  | 1,576                                                          | 603                                                              | 0                                                      | 93                                                             |
| 22 December 2025       | 24 December 2025  | 286                                                            | 279                                                              | 2                                                      | 24                                                             |
| 29 December 2025       | 02 January 2026   | 560                                                            | 469                                                              | 0                                                      | 38                                                             |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                   |                                                                  |                                                  |                                                             |                                                               |
|------------------------|-------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                   |                                                                  |                                                  |                                                             |                                                               |
| From                   | To                | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 30 June 2025           | 04 July 2025      | 206                                                              | 152                                              | 521                                                         | 828                                                           |
| 07 July 2025           | 11 July 2025      | 157                                                              | 135                                              | 213                                                         | 1,029                                                         |
| 14 July 2025           | 18 July 2025      | 166                                                              | 140                                              | 261                                                         | 774                                                           |
| 21 July 2025           | 25 July 2025      | 156                                                              | 131                                              | 228                                                         | 572                                                           |
| 28 July 2025           | 01 August 2025    | 140                                                              | 110                                              | 182                                                         | 623                                                           |
| 04 August 2025         | 08 August 2025    | 448                                                              | 131                                              | 240                                                         | 1,641                                                         |
| 11 August 2025         | 15 August 2025    | 209                                                              | 134                                              | 281                                                         | 1,016                                                         |
| 18 August 2025         | 22 August 2025    | 140                                                              | 110                                              | 290                                                         | 451                                                           |
| 25 August 2025         | 29 August 2025    | 258                                                              | 187                                              | 293                                                         | 862                                                           |
| 01 September 2025      | 05 September 2025 | 152                                                              | 138                                              | 305                                                         | 591                                                           |
| 08 September 2025      | 12 September 2025 | 104                                                              | 151                                              | 306                                                         | 846                                                           |
| 15 September 2025      | 19 September 2025 | 296                                                              | 144                                              | 242                                                         | 1,317                                                         |
| 22 September 2025      | 26 September 2025 | 152                                                              | 128                                              | 209                                                         | 771                                                           |
| 29 September 2025      | 03 October 2025   | 390                                                              | 0                                                | 153                                                         | 780                                                           |
| 06 October 2025        | 10 October 2025   | 232                                                              | 0                                                | 76                                                          | 807                                                           |
| 13 October 2025        | 17 October 2025   | 160                                                              | 1                                                | 97                                                          | 540                                                           |
| 20 October 2025        | 24 October 2025   | 109                                                              | 0                                                | 159                                                         | 416                                                           |
| 27 October 2025        | 31 October 2025   | 286                                                              | 0                                                | 73                                                          | 639                                                           |
| 03 November 2025       | 07 November 2025  | 69                                                               | 3                                                | 115                                                         | 271                                                           |
| 10 November 2025       | 14 November 2025  | 202                                                              | 3                                                | 202                                                         | 525                                                           |
| 17 November 2025       | 21 November 2025  | 190                                                              | 8                                                | 188                                                         | 829                                                           |
| 24 November 2025       | 28 November 2025  | 220                                                              | 4                                                | 159                                                         | 326                                                           |
| 01 December 2025       | 05 December 2025  | 76                                                               | 12                                               | 219                                                         | 286                                                           |
| 08 December 2025       | 12 December 2025  | 212                                                              | 14                                               | 292                                                         | 623                                                           |
| 15 December 2025       | 19 December 2025  | 437                                                              | 3                                                | 132                                                         | 763                                                           |
| 22 December 2025       | 24 December 2025  | 60                                                               | 2                                                | 38                                                          | 162                                                           |
| 29 December 2025       | 02 January 2026   | 112                                                              | 0                                                | 69                                                          | 301                                                           |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | New Trade Turnover (US\$m)         |                                         |                                                 |                                                   |
|------------------------|------------------|------------------------------------|-----------------------------------------|-------------------------------------------------|---------------------------------------------------|
| For The Period         |                  | Asset Class Total                  | By Product                              |                                                 |                                                   |
| From                   | To               | New Trade Turnover (US\$m) / Total | New Trade Turnover (US\$m) / Basis Swap | New Trade Turnover (US\$m) / Floating vs. Fixed | New Trade Turnover (US\$m) / Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 1,969,241.95                       | 9,411.57                                | 876,508.67                                      | 1,083,321.71                                      |
| 12 January 2026        | 16 January 2026  | 2,281,043.11                       | 21,211.97                               | 991,677.89                                      | 1,268,153.24                                      |
| 19 January 2026        | 23 January 2026  | 2,233,593.43                       | 21,063.79                               | 972,211.50                                      | 1,240,318.14                                      |
| 26 January 2026        | 30 January 2026  | 2,829,718.30                       | 20,567.72                               | 1,005,683.09                                    | 1,803,467.49                                      |
| 02 February 2026       | 06 February 2026 | 1,931,673.76                       | 14,233.97                               | 772,579.21                                      | 1,144,860.59                                      |
| 09 February 2026       | 13 February 2026 | 1,820,875.52                       | 19,260.04                               | 1,037,698.03                                    | 763,917.45                                        |
| 16 February 2026       | 20 February 2026 | 796,918.12                         | 13,113.45                               | 332,196.07                                      | 451,608.60                                        |
| 23 February 2026       | 27 February 2026 | 2,109,483.27                       | 9,619.64                                | 1,013,299.16                                    | 1,086,564.47                                      |
| 02 March 2026          | 06 March 2026    | 2,124,276.32                       | 9,031.14                                | 1,091,045.80                                    | 1,024,199.38                                      |
| 09 March 2026          | 13 March 2026    | 2,624,192.69                       | 73,251.03                               | 1,344,066.63                                    | 1,206,875.03                                      |
| 16 March 2026          | 20 March 2026    | 2,926,307.47                       | 24,137.68                               | 1,581,128.00                                    | 1,321,041.79                                      |
| 23 March 2026          | 27 March 2026    | 2,672,995.04                       | 20,336.99                               | 1,539,567.85                                    | 1,113,090.20                                      |
| 30 March 2026          | 02 April 2026    | 1,262,082.51                       | 6,884.21                                | 720,011.26                                      | 535,187.04                                        |
| 08 April 2026          | 10 April 2026    | 1,335,841.01                       | 12,860.02                               | 698,172.75                                      | 624,808.24                                        |
| 13 April 2026          | 17 April 2026    | 1,822,342.55                       | 17,107.24                               | 855,265.32                                      | 949,969.99                                        |
| 20 April 2026          | 24 April 2026    | 1,700,780.77                       | 23,795.06                               | 923,662.98                                      | 753,322.72                                        |
| 27 April 2026          | 30 April 2026    | 1,260,467.89                       | 8,130.86                                | 570,784.51                                      | 681,552.52                                        |
| 04 May 2026            | 08 May 2026      | 1,302,400.89                       | 8,774.98                                | 651,552.89                                      | 642,073.02                                        |
| 11 May 2026            | 15 May 2026      | 1,665,519.73                       | 18,236.44                               | 754,355.94                                      | 892,927.34                                        |
| 18 May 2026            | 22 May 2026      | 2,299,995.42                       | 17,115.86                               | 999,319.19                                      | 1,283,560.37                                      |
| 26 May 2026            | 29 May 2026      | 1,545,899.16                       | 18,508.67                               | 767,379.98                                      | 760,010.51                                        |
| 01 June 2026           | 05 June 2026     | 1,975,538.52                       | 11,546.63                               | 1,323,372.44                                    | 640,619.45                                        |
| 08 June 2026           | 12 June 2026     | 4,723,300.56                       | 115,490.05                              | 1,762,713.98                                    | 2,845,096.52                                      |
| 15 June 2026           | 18 June 2026     | 2,061,097.00                       | 16,174.76                               | 1,194,688.16                                    | 850,234.08                                        |
| 22 June 2026           | 26 June 2026     | 2,060,721.84                       | 10,706.71                               | 1,152,095.78                                    | 897,919.35                                        |
| 29 June 2026           | 03 July 2026     | 1,407,805.93                       | 17,128.16                               | 814,955.86                                      | 575,721.91                                        |
| 06 July 2026           | 10 July 2026     | 1,623,592.32                       | 13,100.25                               | 742,975.76                                      | 867,516.31                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                   |                                                                           |                                                                                |                                                                       |
|------------------------|------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                                 |                                                                           |                                                                                |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Basis Swap |
| 05 January 2026        | 09 January 2026  | 5,222.45                                                          | 713,452.24                                                                | 744,219.05                                                                     | 4,189.12                                                              |
| 12 January 2026        | 16 January 2026  | 14,382.77                                                         | 812,494.73                                                                | 847,566.89                                                                     | 6,829.21                                                              |
| 19 January 2026        | 23 January 2026  | 16,492.98                                                         | 724,137.76                                                                | 814,355.72                                                                     | 4,570.81                                                              |
| 26 January 2026        | 30 January 2026  | 17,265.32                                                         | 719,440.50                                                                | 1,072,145.53                                                                   | 3,302.40                                                              |
| 02 February 2026       | 06 February 2026 | 11,949.33                                                         | 577,322.21                                                                | 890,694.12                                                                     | 2,284.64                                                              |
| 09 February 2026       | 13 February 2026 | 14,000.15                                                         | 825,832.43                                                                | 612,049.42                                                                     | 5,259.89                                                              |
| 16 February 2026       | 20 February 2026 | 7,037.95                                                          | 244,436.36                                                                | 337,944.45                                                                     | 6,075.50                                                              |
| 23 February 2026       | 27 February 2026 | 6,940.49                                                          | 773,756.14                                                                | 779,958.53                                                                     | 2,679.15                                                              |
| 02 March 2026          | 06 March 2026    | 6,634.97                                                          | 857,573.42                                                                | 810,868.10                                                                     | 2,396.17                                                              |
| 09 March 2026          | 13 March 2026    | 71,016.74                                                         | 1,046,735.65                                                              | 895,825.24                                                                     | 2,234.29                                                              |
| 16 March 2026          | 20 March 2026    | 22,113.00                                                         | 1,202,926.65                                                              | 1,037,258.40                                                                   | 2,024.68                                                              |
| 23 March 2026          | 27 March 2026    | 16,274.09                                                         | 1,255,267.35                                                              | 804,173.53                                                                     | 4,062.90                                                              |
| 30 March 2026          | 02 April 2026    | 4,005.39                                                          | 516,390.53                                                                | 343,936.58                                                                     | 2,878.83                                                              |
| 08 April 2026          | 10 April 2026    | 9,460.62                                                          | 516,225.18                                                                | 448,964.18                                                                     | 3,399.40                                                              |
| 13 April 2026          | 17 April 2026    | 13,822.47                                                         | 650,868.37                                                                | 729,643.81                                                                     | 3,284.77                                                              |
| 20 April 2026          | 24 April 2026    | 16,183.27                                                         | 682,701.59                                                                | 573,061.73                                                                     | 7,611.80                                                              |
| 27 April 2026          | 30 April 2026    | 5,586.63                                                          | 421,728.70                                                                | 513,607.72                                                                     | 2,544.23                                                              |
| 04 May 2026            | 08 May 2026      | 7,302.38                                                          | 460,326.04                                                                | 437,727.75                                                                     | 1,472.61                                                              |
| 11 May 2026            | 15 May 2026      | 16,102.69                                                         | 556,363.42                                                                | 695,500.23                                                                     | 2,133.75                                                              |
| 18 May 2026            | 22 May 2026      | 13,101.68                                                         | 790,157.72                                                                | 936,129.53                                                                     | 4,014.19                                                              |
| 26 May 2026            | 29 May 2026      | 11,914.75                                                         | 569,423.79                                                                | 583,113.39                                                                     | 6,593.92                                                              |
| 01 June 2026           | 05 June 2026     | 8,403.15                                                          | 1,068,669.35                                                              | 520,821.37                                                                     | 3,143.48                                                              |
| 08 June 2026           | 12 June 2026     | 112,559.93                                                        | 1,417,922.80                                                              | 1,826,406.20                                                                   | 2,930.12                                                              |
| 15 June 2026           | 18 June 2026     | 13,428.31                                                         | 935,344.79                                                                | 717,518.56                                                                     | 2,746.45                                                              |
| 22 June 2026           | 26 June 2026     | 6,949.65                                                          | 912,158.87                                                                | 726,217.31                                                                     | 3,757.07                                                              |
| 29 June 2026           | 03 July 2026     | 11,795.21                                                         | 625,209.21                                                                | 454,515.60                                                                     | 5,332.96                                                              |
| 06 July 2026           | 10 July 2026     | 9,234.62                                                          | 546,783.56                                                                | 675,764.84                                                                     | 3,865.64                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                                  |                                                                                    |                                                     |                                                             |
|------------------------|------------------|----------------------------------------------------------------------------------|------------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|
| For The Period         |                  |                                                                                  |                                                                                    | By Product and Currency                             |                                                             |
| From                   | To               | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$m) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$m) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / USD / Floating<br>vs. Fixed |
| 05 January 2026        | 09 January 2026  | 163,056.43                                                                       | 339,102.66                                                                         | 263.22                                              | 15,026.30                                                   |
| 12 January 2026        | 16 January 2026  | 179,183.16                                                                       | 420,586.35                                                                         | 430.20                                              | 61,921.46                                                   |
| 19 January 2026        | 23 January 2026  | 248,073.74                                                                       | 425,962.41                                                                         | 0.00                                                | 15,079.14                                                   |
| 26 January 2026        | 30 January 2026  | 286,242.59                                                                       | 731,321.96                                                                         | 0.00                                                | 6,783.62                                                    |
| 02 February 2026       | 06 February 2026 | 195,256.99                                                                       | 254,166.47                                                                         | 128.20                                              | 56,456.00                                                   |
| 09 February 2026       | 13 February 2026 | 211,865.60                                                                       | 151,868.03                                                                         | 64.50                                               | 56,779.17                                                   |
| 16 February 2026       | 20 February 2026 | 87,759.71                                                                        | 113,664.15                                                                         | 300.00                                              | 39,424.74                                                   |
| 23 February 2026       | 27 February 2026 | 239,543.02                                                                       | 306,605.94                                                                         | 13.05                                               | 52,101.69                                                   |
| 02 March 2026          | 06 March 2026    | 233,472.38                                                                       | 213,331.28                                                                         | 517.32                                              | 72,705.48                                                   |
| 09 March 2026          | 13 March 2026    | 297,330.99                                                                       | 311,049.79                                                                         | 104.77                                              | 26,429.82                                                   |
| 16 March 2026          | 20 March 2026    | 378,201.35                                                                       | 283,783.39                                                                         | 568.88                                              | 121,417.25                                                  |
| 23 March 2026          | 27 March 2026    | 284,300.50                                                                       | 308,916.67                                                                         | 0.00                                                | 45,839.29                                                   |
| 30 March 2026          | 02 April 2026    | 203,620.72                                                                       | 191,250.46                                                                         | 0.00                                                | 10,465.46                                                   |
| 08 April 2026          | 10 April 2026    | 181,947.57                                                                       | 175,844.06                                                                         | 20.00                                               | 4,702.72                                                    |
| 13 April 2026          | 17 April 2026    | 204,396.95                                                                       | 220,326.18                                                                         | 0.00                                                | 16,713.47                                                   |
| 20 April 2026          | 24 April 2026    | 240,961.39                                                                       | 180,260.99                                                                         | 0.00                                                | 39,197.27                                                   |
| 27 April 2026          | 30 April 2026    | 149,055.81                                                                       | 167,944.80                                                                         | 66.50                                               | 9,834.57                                                    |
| 04 May 2026            | 08 May 2026      | 191,226.85                                                                       | 204,345.26                                                                         | 110.00                                              | 14,108.75                                                   |
| 11 May 2026            | 15 May 2026      | 197,992.53                                                                       | 197,427.11                                                                         | 606.88                                              | 86,698.70                                                   |
| 18 May 2026            | 22 May 2026      | 209,161.47                                                                       | 347,430.85                                                                         | 173.88                                              | 62,074.02                                                   |
| 26 May 2026            | 29 May 2026      | 197,956.19                                                                       | 176,897.11                                                                         | 0.00                                                | 27,225.10                                                   |
| 01 June 2026           | 05 June 2026     | 254,703.10                                                                       | 119,798.08                                                                         | 0.00                                                | 256,749.89                                                  |
| 08 June 2026           | 12 June 2026     | 344,791.18                                                                       | 1,018,690.32                                                                       | 345.30                                              | 130,762.21                                                  |
| 15 June 2026           | 18 June 2026     | 259,343.37                                                                       | 132,715.53                                                                         | 16.00                                               | 265,226.82                                                  |
| 22 June 2026           | 26 June 2026     | 239,936.92                                                                       | 171,702.04                                                                         | 0.40                                                | 266,625.63                                                  |
| 29 June 2026           | 03 July 2026     | 189,746.65                                                                       | 121,206.31                                                                         | 0.00                                                | 145,173.46                                                  |
| 06 July 2026           | 10 July 2026     | 196,192.20                                                                       | 191,751.47                                                                         | 691.65                                              | 55,599.19                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$m) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / CNY /<br>Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 242,851.23                                                    | 0.00                                                | 379,725.93                                                  | 1,362.87                                                      |
| 12 January 2026        | 16 January 2026  | 286,157.57                                                    | 0.00                                                | 436,707.53                                                  | 4,890.36                                                      |
| 19 January 2026        | 23 January 2026  | 234,034.96                                                    | 0.00                                                | 378,210.02                                                  | 2,219.42                                                      |
| 26 January 2026        | 30 January 2026  | 563,983.91                                                    | 0.00                                                | 331,961.28                                                  | 5,325.63                                                      |
| 02 February 2026       | 06 February 2026 | 488,116.81                                                    | 0.00                                                | 234,778.72                                                  | 772.73                                                        |
| 09 February 2026       | 13 February 2026 | 293,291.16                                                    | 0.00                                                | 278,360.17                                                  | 4,129.24                                                      |
| 16 February 2026       | 20 February 2026 | 118,391.46                                                    | 0.00                                                | 26,004.65                                                   | 760.86                                                        |
| 23 February 2026       | 27 February 2026 | 295,414.94                                                    | 0.00                                                | 286,916.02                                                  | 1,076.18                                                      |
| 02 March 2026          | 06 March 2026    | 435,384.16                                                    | 0.00                                                | 412,457.67                                                  | 5,069.00                                                      |
| 09 March 2026          | 13 March 2026    | 386,729.64                                                    | 0.00                                                | 664,351.57                                                  | 9,160.64                                                      |
| 16 March 2026          | 20 March 2026    | 393,375.00                                                    | 0.00                                                | 654,545.82                                                  | 8,547.67                                                      |
| 23 March 2026          | 27 March 2026    | 395,381.06                                                    | 0.00                                                | 889,529.01                                                  | 8,039.13                                                      |
| 30 March 2026          | 02 April 2026    | 230,253.62                                                    | 10.15                                               | 175,478.79                                                  | 1,209.77                                                      |
| 08 April 2026          | 10 April 2026    | 183,674.40                                                    | 0.00                                                | 231,169.58                                                  | 1,257.19                                                      |
| 13 April 2026          | 17 April 2026    | 254,498.72                                                    | 0.00                                                | 367,784.01                                                  | 5,228.40                                                      |
| 20 April 2026          | 24 April 2026    | 309,903.18                                                    | 0.00                                                | 269,104.60                                                  | 6,164.57                                                      |
| 27 April 2026          | 30 April 2026    | 206,514.17                                                    | 0.00                                                | 241,892.56                                                  | 3,684.83                                                      |
| 04 May 2026            | 08 May 2026      | 197,278.91                                                    | 0.00                                                | 211,944.68                                                  | 2,647.99                                                      |
| 11 May 2026            | 15 May 2026      | 318,072.35                                                    | 0.00                                                | 242,958.15                                                  | 4,209.26                                                      |
| 18 May 2026            | 22 May 2026      | 437,237.74                                                    | 0.00                                                | 274,423.14                                                  | 4,191.27                                                      |
| 26 May 2026            | 29 May 2026      | 231,815.49                                                    | 51.63                                               | 236,119.45                                                  | 1,504.24                                                      |
| 01 June 2026           | 05 June 2026     | 207,049.18                                                    | 0.00                                                | 391,686.89                                                  | 2,241.06                                                      |
| 08 June 2026           | 12 June 2026     | 454,823.08                                                    | 0.00                                                | 660,410.86                                                  | 3,324.55                                                      |
| 15 June 2026           | 18 June 2026     | 372,936.13                                                    | 29.60                                               | 338,138.99                                                  | 1,635.07                                                      |
| 22 June 2026           | 26 June 2026     | 238,295.30                                                    | 0.00                                                | 294,852.72                                                  | 2,729.10                                                      |
| 29 June 2026           | 03 July 2026     | 140,991.48                                                    | 0.00                                                | 255,972.35                                                  | 4,085.67                                                      |
| 06 July 2026           | 10 July 2026     | 266,624.79                                                    | 0.00                                                | 240,753.24                                                  | 2,194.42                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                      |                                                              |                                                                |                                                      |
|------------------------|------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|
| For The Period         |                  |                                                      |                                                              |                                                                |                                                      |
| From                   | To               | New Trade Turnover<br>(US\$mn) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / GBP / Basis<br>Swap |
| 05 January 2026        | 09 January 2026  | 0.00                                                 | 4,033.88                                                     | 4,115.93                                                       | 0.00                                                 |
| 12 January 2026        | 16 January 2026  | 0.00                                                 | 5,650.37                                                     | 2,322.49                                                       | 0.00                                                 |
| 19 January 2026        | 23 January 2026  | 0.00                                                 | 6,907.34                                                     | 11,410.49                                                      | 0.00                                                 |
| 26 January 2026        | 30 January 2026  | 0.00                                                 | 8,284.46                                                     | 1,044.55                                                       | 0.00                                                 |
| 02 February 2026       | 06 February 2026 | 0.00                                                 | 1,853.49                                                     | 1,458.54                                                       | 0.00                                                 |
| 09 February 2026       | 13 February 2026 | 0.00                                                 | 2,072.80                                                     | 13,872.24                                                      | 0.00                                                 |
| 16 February 2026       | 20 February 2026 | 0.00                                                 | 3,847.46                                                     | 7,360.48                                                       | 0.00                                                 |
| 23 February 2026       | 27 February 2026 | 0.00                                                 | 3,302.18                                                     | 884.60                                                         | 0.00                                                 |
| 02 March 2026          | 06 March 2026    | 0.00                                                 | 12,306.69                                                    | 11,382.01                                                      | 0.00                                                 |
| 09 March 2026          | 13 March 2026    | 0.00                                                 | 14,897.47                                                    | 3,902.71                                                       | 0.00                                                 |
| 16 March 2026          | 20 March 2026    | 0.00                                                 | 6,579.10                                                     | 3,180.70                                                       | 0.00                                                 |
| 23 March 2026          | 27 March 2026    | 0.00                                                 | 4,617.27                                                     | 2,444.71                                                       | 0.00                                                 |
| 30 March 2026          | 02 April 2026    | 0.00                                                 | 3,579.50                                                     | 2,175.76                                                       | 0.00                                                 |
| 08 April 2026          | 10 April 2026    | 0.00                                                 | 1,634.46                                                     | 8,443.23                                                       | 0.00                                                 |
| 13 April 2026          | 17 April 2026    | 33.16                                                | 3,926.47                                                     | 12,387.54                                                      | 0.00                                                 |
| 20 April 2026          | 24 April 2026    | 0.00                                                 | 4,768.04                                                     | 523.48                                                         | 0.00                                                 |
| 27 April 2026          | 30 April 2026    | 0.00                                                 | 2,804.65                                                     | 1,456.00                                                       | 0.00                                                 |
| 04 May 2026            | 08 May 2026      | 0.00                                                 | 1,889.63                                                     | 1,664.06                                                       | 0.00                                                 |
| 11 May 2026            | 15 May 2026      | 0.00                                                 | 2,322.91                                                     | 6,426.04                                                       | 0.00                                                 |
| 18 May 2026            | 22 May 2026      | 0.00                                                 | 4,817.16                                                     | 950.64                                                         | 0.00                                                 |
| 26 May 2026            | 29 May 2026      | 0.00                                                 | 2,264.16                                                     | 490.34                                                         | 0.00                                                 |
| 01 June 2026           | 05 June 2026     | 0.00                                                 | 2,853.88                                                     | 2,643.86                                                       | 0.00                                                 |
| 08 June 2026           | 12 June 2026     | 0.00                                                 | 7,675.75                                                     | 5,146.81                                                       | 0.00                                                 |
| 15 June 2026           | 18 June 2026     | 0.00                                                 | 7,789.13                                                     | 4,306.98                                                       | 0.00                                                 |
| 22 June 2026           | 26 June 2026     | 0.00                                                 | 4,184.04                                                     | 15,210.19                                                      | 0.00                                                 |
| 29 June 2026           | 03 July 2026     | 0.00                                                 | 4,300.99                                                     | 13,636.48                                                      | 0.00                                                 |
| 06 July 2026           | 10 July 2026     | 0.00                                                 | 2,860.04                                                     | 13,139.31                                                      | 0.00                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                              |                                                                |                                                      |                                                              |
|------------------------|------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  |                                                              |                                                                |                                                      |                                                              |
| From                   | To               | New Trade Turnover<br>(US\$mn) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / JPY / Floating<br>vs. Fixed |
| 05 January 2026        | 09 January 2026  | 2.02                                                         | 3,930.28                                                       | 0.00                                                 | 9,109.02                                                     |
| 12 January 2026        | 16 January 2026  | 2.02                                                         | 3,402.84                                                       | 0.00                                                 | 9,671.65                                                     |
| 19 January 2026        | 23 January 2026  | 0.00                                                         | 2,086.44                                                       | 0.00                                                 | 17,525.69                                                    |
| 26 January 2026        | 30 January 2026  | 1.38                                                         | 11,782.57                                                      | 0.00                                                 | 25,546.80                                                    |
| 02 February 2026       | 06 February 2026 | 56,553.75                                                    | 27,932.36                                                      | 0.00                                                 | 4,979.52                                                     |
| 09 February 2026       | 13 February 2026 | 4,089.42                                                     | 3,187.77                                                       | 0.00                                                 | 17,590.29                                                    |
| 16 February 2026       | 20 February 2026 | 16,851.88                                                    | 18,751.28                                                      | 0.00                                                 | 10,193.50                                                    |
| 23 February 2026       | 27 February 2026 | 0.00                                                         | 93,961.35                                                      | 0.00                                                 | 12,823.34                                                    |
| 02 March 2026          | 06 March 2026    | 0.00                                                         | 15,435.71                                                      | 0.00                                                 | 7,573.37                                                     |
| 09 March 2026          | 13 March 2026    | 2,688.89                                                     | 24,747.19                                                      | 0.00                                                 | 6,049.67                                                     |
| 16 March 2026          | 20 March 2026    | 0.00                                                         | 8,523.19                                                       | 0.00                                                 | 16,039.74                                                    |
| 23 March 2026          | 27 March 2026    | 0.00                                                         | 8,282.38                                                       | 0.00                                                 | 5,274.87                                                     |
| 30 March 2026          | 02 April 2026    | 1,076.86                                                     | 2,790.88                                                       | 0.00                                                 | 2,606.91                                                     |
| 08 April 2026          | 10 April 2026    | 334.94                                                       | 2,517.03                                                       | 75.67                                                | 9,425.18                                                     |
| 13 April 2026          | 17 April 2026    | 0.00                                                         | 1,321.41                                                       | 0.00                                                 | 8,032.74                                                     |
| 20 April 2026          | 24 April 2026    | 0.00                                                         | 2,508.98                                                       | 0.00                                                 | 22,014.50                                                    |
| 27 April 2026          | 30 April 2026    | 0.00                                                         | 1,832.23                                                       | 0.00                                                 | 17,911.78                                                    |
| 04 May 2026            | 08 May 2026      | 0.00                                                         | 4,966.64                                                       | 0.00                                                 | 1,063.03                                                     |
| 11 May 2026            | 15 May 2026      | 0.00                                                         | 12,182.85                                                      | 0.00                                                 | 4,676.38                                                     |
| 18 May 2026            | 22 May 2026      | 0.00                                                         | 11,938.93                                                      | 0.00                                                 | 32,345.54                                                    |
| 26 May 2026            | 29 May 2026      | 0.00                                                         | 4,419.93                                                       | 0.00                                                 | 26,328.49                                                    |
| 01 June 2026           | 05 June 2026     | 0.00                                                         | 7,148.11                                                       | 0.00                                                 | 16,470.78                                                    |
| 08 June 2026           | 12 June 2026     | 1.07                                                         | 6,556.47                                                       | 0.00                                                 | 23,642.47                                                    |
| 15 June 2026           | 18 June 2026     | 0.00                                                         | 7,112.15                                                       | 0.00                                                 | 13,558.78                                                    |
| 22 June 2026           | 26 June 2026     | 0.00                                                         | 9,700.33                                                       | 0.00                                                 | 12,723.45                                                    |
| 29 June 2026           | 03 July 2026     | 2.23                                                         | 4,446.76                                                       | 0.00                                                 | 4,591.26                                                     |
| 06 July 2026           | 10 July 2026     | 29.57                                                        | 9,250.56                                                       | 4.74                                                 | 11,292.09                                                    |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                     |                                                             |                                                               |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                     |                                                             |                                                               |
| From                   | To               | New Trade Turnover<br>(US\$m) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$m) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$m) / HKD /<br>Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 462,417.38                                                    | 1,026.70                                            | 202,498.57                                                  | 107.88                                                        |
| 12 January 2026        | 16 January 2026  | 722,256.20                                                    | 2,447.63                                            | 195,659.77                                                  | 0.00                                                          |
| 19 January 2026        | 23 January 2026  | 683,667.62                                                    | 4,178.33                                            | 219,155.60                                                  | 153.90                                                        |
| 26 January 2026        | 30 January 2026  | 788,976.31                                                    | 7,950.07                                            | 185,414.61                                                  | 32.05                                                         |
| 02 February 2026       | 06 February 2026 | 99,300.30                                                     | 4,355.20                                            | 130,078.37                                                  | 322.08                                                        |
| 09 February 2026       | 13 February 2026 | 181,710.68                                                    | 9,507.48                                            | 326,861.89                                                  | 0.00                                                          |
| 16 February 2026       | 20 February 2026 | 52,734.27                                                     | 1,657.54                                            | 57,012.32                                                   | 0.00                                                          |
| 23 February 2026       | 27 February 2026 | 110,733.81                                                    | 1,879.70                                            | 287,938.52                                                  | 26.85                                                         |
| 02 March 2026          | 06 March 2026    | 111,608.90                                                    | 527.18                                              | 222,199.40                                                  | 227.45                                                        |
| 09 March 2026          | 13 March 2026    | 166,451.59                                                    | 3,267.97                                            | 249,018.43                                                  | 15.34                                                         |
| 16 March 2026          | 20 March 2026    | 199,620.89                                                    | 5,931.24                                            | 285,074.85                                                  | 0.00                                                          |
| 23 March 2026          | 27 March 2026    | 110,620.46                                                    | 9,216.41                                            | 278,618.75                                                  | 0.00                                                          |
| 30 March 2026          | 02 April 2026    | 46,489.79                                                     | 715.32                                              | 267,249.36                                                  | 0.00                                                          |
| 08 April 2026          | 10 April 2026    | 167,375.69                                                    | 6,705.99                                            | 170,148.09                                                  | 0.00                                                          |
| 13 April 2026          | 17 April 2026    | 122,049.15                                                    | 3,665.93                                            | 198,958.36                                                  | 19.15                                                         |
| 20 April 2026          | 24 April 2026    | 148,766.97                                                    | 9,313.39                                            | 163,109.58                                                  | 0.00                                                          |
| 27 April 2026          | 30 April 2026    | 287,914.39                                                    | 4,773.51                                            | 133,681.50                                                  | 0.00                                                          |
| 04 May 2026            | 08 May 2026      | 77,329.15                                                     | 2,771.96                                            | 158,509.25                                                  | 0.00                                                          |
| 11 May 2026            | 15 May 2026      | 318,060.37                                                    | 5,992.33                                            | 168,441.34                                                  | 0.00                                                          |
| 18 May 2026            | 22 May 2026      | 546,091.22                                                    | 4,871.50                                            | 286,726.50                                                  | 0.00                                                          |
| 26 May 2026            | 29 May 2026      | 236,713.28                                                    | 5,961.11                                            | 198,976.23                                                  | 0.00                                                          |
| 01 June 2026           | 05 June 2026     | 188,249.91                                                    | 1,533.24                                            | 341,366.73                                                  | 0.00                                                          |
| 08 June 2026           | 12 June 2026     | 2,093,862.95                                                  | 3,802.92                                            | 483,052.08                                                  | 63.80                                                         |
| 15 June 2026           | 18 June 2026     | 218,668.82                                                    | 4,089.39                                            | 222,451.65                                                  | 43.65                                                         |
| 22 June 2026           | 26 June 2026     | 278,507.18                                                    | 2,163.93                                            | 186,296.98                                                  | 0.00                                                          |
| 29 June 2026           | 03 July 2026     | 172,244.06                                                    | 716.63                                              | 152,512.60                                                  | 0.00                                                          |
| 06 July 2026           | 10 July 2026     | 305,705.72                                                    | 2,699.26                                            | 163,849.01                                                  | 0.00                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                                                |                                                                  |                                                            |
|------------------------|------------------|--------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------|
| For The Period         |                  |                                                        |                                                                |                                                                  | By Product and Residual                                    |
| From                   | To               | New Trade Turnover<br>(US\$m) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$m) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Basis Swap |
| 05 January 2026        | 09 January 2026  | 8,121.64                                               | 266,112.96                                                     | 368,536.13                                                       | 1,170.42                                                   |
| 12 January 2026        | 16 January 2026  | 18,334.15                                              | 282,065.09                                                     | 249,123.77                                                       | 3,086.11                                                   |
| 19 January 2026        | 23 January 2026  | 16,885.47                                              | 335,333.71                                                     | 306,745.31                                                       | 3,606.37                                                   |
| 26 January 2026        | 30 January 2026  | 12,617.65                                              | 447,690.94                                                     | 432,322.46                                                       | 7,809.18                                                   |
| 02 February 2026       | 06 February 2026 | 9,750.57                                               | 287,879.36                                                     | 526,957.76                                                       | 2,445.28                                                   |
| 09 February 2026       | 13 February 2026 | 9,688.06                                               | 351,944.30                                                     | 267,726.36                                                       | 6,314.39                                                   |
| 16 February 2026       | 20 February 2026 | 11,155.91                                              | 178,861.52                                                     | 253,610.25                                                       | 2,307.63                                                   |
| 23 February 2026       | 27 February 2026 | 7,726.89                                               | 370,217.41                                                     | 584,466.73                                                       | 570.67                                                     |
| 02 March 2026          | 06 March 2026    | 7,986.64                                               | 363,803.20                                                     | 445,092.15                                                       | 4,166.88                                                   |
| 09 March 2026          | 13 March 2026    | 69,878.29                                              | 380,630.78                                                     | 615,867.93                                                       | 3,477.73                                                   |
| 16 March 2026          | 20 March 2026    | 17,637.57                                              | 497,471.23                                                     | 707,794.34                                                       | 4,657.48                                                   |
| 23 March 2026          | 27 March 2026    | 11,120.59                                              | 315,688.65                                                     | 588,322.45                                                       | 4,940.60                                                   |
| 30 March 2026          | 02 April 2026    | 6,158.74                                               | 259,554.38                                                     | 252,267.22                                                       | 1,055.52                                                   |
| 08 April 2026          | 10 April 2026    | 6,058.35                                               | 280,757.77                                                     | 261,540.70                                                       | 7,154.93                                                   |
| 13 April 2026          | 17 April 2026    | 13,408.15                                              | 259,850.27                                                     | 554,465.61                                                       | 9,769.35                                                   |
| 20 April 2026          | 24 April 2026    | 14,481.68                                              | 425,469.01                                                     | 285,455.54                                                       | 9,583.20                                                   |
| 27 April 2026          | 30 April 2026    | 3,290.85                                               | 164,659.44                                                     | 180,150.90                                                       | 3,989.90                                                   |
| 04 May 2026            | 08 May 2026      | 5,893.02                                               | 264,037.55                                                     | 358,186.26                                                       | 1,924.40                                                   |
| 11 May 2026            | 15 May 2026      | 11,637.24                                              | 249,258.46                                                     | 233,976.46                                                       | 1,570.10                                                   |
| 18 May 2026            | 22 May 2026      | 12,070.48                                              | 338,932.83                                                     | 283,150.56                                                       | 7,805.79                                                   |
| 26 May 2026            | 29 May 2026      | 12,495.92                                              | 276,466.56                                                     | 285,067.24                                                       | 5,900.28                                                   |
| 01 June 2026           | 05 June 2026     | 10,013.39                                              | 314,244.27                                                     | 233,287.33                                                       | 2,875.35                                                   |
| 08 June 2026           | 12 June 2026     | 111,341.83                                             | 457,169.54                                                     | 281,318.87                                                       | 1,128.71                                                   |
| 15 June 2026           | 18 June 2026     | 12,039.77                                              | 347,522.79                                                     | 245,531.28                                                       | 3,742.27                                                   |
| 22 June 2026           | 26 June 2026     | 8,542.39                                               | 387,412.96                                                     | 353,477.25                                                       | 1,468.35                                                   |
| 29 June 2026           | 03 July 2026     | 16,411.54                                              | 252,402.97                                                     | 240,317.45                                                       | 4,988.37                                                   |
| 06 July 2026           | 10 July 2026     | 9,704.61                                               | 268,592.62                                                     | 270,601.50                                                       | 2,386.18                                                   |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                    |                                                                      |                                                             |                                                                     |
|------------------------|------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|
| For The Period         |                  | Maturity                                                           |                                                                      |                                                             |                                                                     |
| From                   | To               | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Floating vs. Fixed |
| 05 January 2026        | 09 January 2026  | 340,071.75                                                         | 728,148.52                                                           | 6,458.66                                                    | 182,341.32                                                          |
| 12 January 2026        | 16 January 2026  | 466,885.41                                                         | 839,731.41                                                           | 3,989.73                                                    | 184,275.44                                                          |
| 19 January 2026        | 23 January 2026  | 364,101.12                                                         | 804,631.05                                                           | 7,915.35                                                    | 196,204.93                                                          |
| 26 January 2026        | 30 January 2026  | 373,517.86                                                         | 1,144,806.23                                                         | 9,376.41                                                    | 255,464.97                                                          |
| 02 February 2026       | 06 February 2026 | 310,324.38                                                         | 850,085.25                                                           | 2,477.76                                                    | 156,627.68                                                          |
| 09 February 2026       | 13 February 2026 | 481,210.79                                                         | 435,578.67                                                           | 5,915.46                                                    | 200,982.87                                                          |
| 16 February 2026       | 20 February 2026 | 134,472.29                                                         | 267,766.19                                                           | 6,553.02                                                    | 35,483.15                                                           |
| 23 February 2026       | 27 February 2026 | 320,889.36                                                         | 804,881.62                                                           | 6,421.72                                                    | 240,936.17                                                          |
| 02 March 2026          | 06 March 2026    | 305,176.83                                                         | 603,587.94                                                           | 520.99                                                      | 185,913.26                                                          |
| 09 March 2026          | 13 March 2026    | 309,438.30                                                         | 787,686.54                                                           | 46,173.44                                                   | 242,232.18                                                          |
| 16 March 2026          | 20 March 2026    | 611,698.91                                                         | 860,899.55                                                           | 8,245.33                                                    | 301,722.11                                                          |
| 23 March 2026          | 27 March 2026    | 552,333.54                                                         | 740,635.81                                                           | 1,750.80                                                    | 296,060.65                                                          |
| 30 March 2026          | 02 April 2026    | 253,636.17                                                         | 305,524.59                                                           | 2,805.45                                                    | 122,995.47                                                          |
| 08 April 2026          | 10 April 2026    | 264,098.64                                                         | 427,802.58                                                           | 1,291.90                                                    | 120,133.50                                                          |
| 13 April 2026          | 17 April 2026    | 307,782.54                                                         | 714,625.44                                                           | 790.43                                                      | 146,638.74                                                          |
| 20 April 2026          | 24 April 2026    | 360,380.64                                                         | 442,137.31                                                           | 6,471.73                                                    | 156,452.05                                                          |
| 27 April 2026          | 30 April 2026    | 252,738.93                                                         | 467,091.42                                                           | 2,538.67                                                    | 83,970.11                                                           |
| 04 May 2026            | 08 May 2026      | 249,910.60                                                         | 440,311.22                                                           | 1,957.89                                                    | 88,900.92                                                           |
| 11 May 2026            | 15 May 2026      | 306,656.88                                                         | 563,161.35                                                           | 3,416.33                                                    | 114,945.71                                                          |
| 18 May 2026            | 22 May 2026      | 392,663.54                                                         | 864,404.80                                                           | 2,353.16                                                    | 180,592.39                                                          |
| 26 May 2026            | 29 May 2026      | 239,626.65                                                         | 533,650.79                                                           | 3,231.37                                                    | 103,503.24                                                          |
| 01 June 2026           | 05 June 2026     | 557,388.35                                                         | 350,520.29                                                           | 3,907.36                                                    | 167,713.46                                                          |
| 08 June 2026           | 12 June 2026     | 706,676.92                                                         | 2,354,742.14                                                         | 75,906.80                                                   | 255,597.61                                                          |
| 15 June 2026           | 18 June 2026     | 557,894.58                                                         | 457,224.72                                                           | 6,692.95                                                    | 188,370.07                                                          |
| 22 June 2026           | 26 June 2026     | 522,718.61                                                         | 506,675.44                                                           | 2,904.37                                                    | 186,978.69                                                          |
| 29 June 2026           | 03 July 2026     | 355,749.30                                                         | 290,855.40                                                           | 5,433.84                                                    | 126,389.06                                                          |
| 06 July 2026           | 10 July 2026     | 329,256.91                                                         | 497,668.15                                                           | 3,154.81                                                    | 131,994.29                                                          |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                       |                                                             |                                                                     |                                                                       |
|------------------------|------------------|-----------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                       |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$m) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$m) / 2 - 5 Years /<br>Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 156,854.21                                                            | 1,039.29                                                    | 231,037.74                                                          | 130,129.87                                                            |
| 12 January 2026        | 16 January 2026  | 181,937.22                                                            | 4,914.80                                                    | 217,335.06                                                          | 162,060.52                                                            |
| 19 January 2026        | 23 January 2026  | 206,348.08                                                            | 5,974.74                                                    | 246,981.70                                                          | 137,753.48                                                            |
| 26 January 2026        | 30 January 2026  | 339,717.81                                                            | 2,539.84                                                    | 223,680.37                                                          | 182,037.01                                                            |
| 02 February 2026       | 06 February 2026 | 124,789.71                                                            | 3,315.93                                                    | 191,991.77                                                          | 85,896.84                                                             |
| 09 February 2026       | 13 February 2026 | 123,621.93                                                            | 4,245.52                                                    | 204,171.27                                                          | 109,748.60                                                            |
| 16 February 2026       | 20 February 2026 | 55,209.21                                                             | 1,446.03                                                    | 93,683.26                                                           | 72,364.41                                                             |
| 23 February 2026       | 27 February 2026 | 98,755.49                                                             | 1,431.01                                                    | 246,117.94                                                          | 96,343.62                                                             |
| 02 March 2026          | 06 March 2026    | 121,150.76                                                            | 3,274.34                                                    | 353,845.55                                                          | 165,286.96                                                            |
| 09 March 2026          | 13 March 2026    | 146,445.18                                                            | 20,206.22                                                   | 474,874.83                                                          | 138,856.16                                                            |
| 16 March 2026          | 20 March 2026    | 153,763.78                                                            | 7,954.94                                                    | 433,463.33                                                          | 171,098.91                                                            |
| 23 March 2026          | 27 March 2026    | 125,117.37                                                            | 10,314.26                                                   | 509,198.19                                                          | 152,556.71                                                            |
| 30 March 2026          | 02 April 2026    | 68,547.72                                                             | 1,795.15                                                    | 210,035.72                                                          | 105,049.66                                                            |
| 08 April 2026          | 10 April 2026    | 67,588.50                                                             | 3,072.73                                                    | 194,486.00                                                          | 73,499.18                                                             |
| 13 April 2026          | 17 April 2026    | 68,008.80                                                             | 1,796.75                                                    | 256,023.84                                                          | 93,818.82                                                             |
| 20 April 2026          | 24 April 2026    | 109,772.81                                                            | 5,667.58                                                    | 265,660.56                                                          | 97,606.30                                                             |
| 27 April 2026          | 30 April 2026    | 79,523.45                                                             | 1,360.94                                                    | 130,497.58                                                          | 72,869.46                                                             |
| 04 May 2026            | 08 May 2026      | 79,396.36                                                             | 3,728.29                                                    | 182,527.03                                                          | 61,975.09                                                             |
| 11 May 2026            | 15 May 2026      | 108,435.28                                                            | 8,162.57                                                    | 202,431.22                                                          | 121,919.30                                                            |
| 18 May 2026            | 22 May 2026      | 134,649.43                                                            | 3,860.49                                                    | 240,422.76                                                          | 146,073.32                                                            |
| 26 May 2026            | 29 May 2026      | 70,976.53                                                             | 7,469.58                                                    | 257,455.67                                                          | 75,125.67                                                             |
| 01 June 2026           | 05 June 2026     | 82,414.33                                                             | 2,090.06                                                    | 344,401.28                                                          | 113,143.86                                                            |
| 08 June 2026           | 12 June 2026     | 167,230.99                                                            | 35,996.83                                                   | 545,409.35                                                          | 176,575.79                                                            |
| 15 June 2026           | 18 June 2026     | 132,597.54                                                            | 4,599.68                                                    | 264,641.29                                                          | 136,939.04                                                            |
| 22 June 2026           | 26 June 2026     | 114,262.39                                                            | 2,253.73                                                    | 268,200.48                                                          | 157,589.95                                                            |
| 29 June 2026           | 03 July 2026     | 85,905.31                                                             | 4,352.95                                                    | 191,648.37                                                          | 91,483.29                                                             |
| 06 July 2026           | 10 July 2026     | 88,830.89                                                             | 4,132.34                                                    | 176,580.64                                                          | 145,460.47                                                            |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|------------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 05 January 2026        | 09 January 2026  | 702.89                                                        | 112,745.93                                                            | 43,512.64                                                               | 0.00                                                           |
| 12 January 2026        | 16 January 2026  | 7,672.66                                                      | 105,236.72                                                            | 56,855.74                                                               | 1,253.25                                                       |
| 19 January 2026        | 23 January 2026  | 2,470.14                                                      | 138,743.26                                                            | 59,605.87                                                               | 831.10                                                         |
| 26 January 2026        | 30 January 2026  | 821.17                                                        | 136,194.24                                                            | 111,086.18                                                              | 21.13                                                          |
| 02 February 2026       | 06 February 2026 | 5,311.94                                                      | 99,119.27                                                             | 63,055.94                                                               | 528.76                                                         |
| 09 February 2026       | 13 February 2026 | 2,215.28                                                      | 130,381.53                                                            | 64,458.98                                                               | 326.32                                                         |
| 16 February 2026       | 20 February 2026 | 1,100.14                                                      | 44,283.95                                                             | 38,639.64                                                               | 706.13                                                         |
| 23 February 2026       | 27 February 2026 | 905.01                                                        | 183,604.34                                                            | 66,766.81                                                               | 233.67                                                         |
| 02 March 2026          | 06 March 2026    | 343.29                                                        | 220,222.09                                                            | 89,084.82                                                               | 725.65                                                         |
| 09 March 2026          | 13 March 2026    | 2,762.32                                                      | 281,420.61                                                            | 85,237.13                                                               | 551.19                                                         |
| 16 March 2026          | 20 March 2026    | 2,442.93                                                      | 201,600.03                                                            | 89,937.52                                                               | 814.51                                                         |
| 23 March 2026          | 27 March 2026    | 2,111.01                                                      | 152,213.69                                                            | 68,398.58                                                               | 1,153.61                                                       |
| 30 March 2026          | 02 April 2026    | 698.11                                                        | 109,200.76                                                            | 40,885.60                                                               | 461.67                                                         |
| 08 April 2026          | 10 April 2026    | 1,340.46                                                      | 99,316.26                                                             | 40,203.93                                                               | 0.00                                                           |
| 13 April 2026          | 17 April 2026    | 3,558.78                                                      | 125,611.96                                                            | 55,602.66                                                               | 767.59                                                         |
| 20 April 2026          | 24 April 2026    | 1,611.54                                                      | 118,337.38                                                            | 63,053.27                                                               | 436.09                                                         |
| 27 April 2026          | 30 April 2026    | 195.37                                                        | 91,107.39                                                             | 37,629.97                                                               | 45.97                                                          |
| 04 May 2026            | 08 May 2026      | 460.07                                                        | 111,649.46                                                            | 45,327.81                                                               | 522.65                                                         |
| 11 May 2026            | 15 May 2026      | 2,616.43                                                      | 109,459.30                                                            | 70,035.77                                                               | 2,087.08                                                       |
| 18 May 2026            | 22 May 2026      | 1,929.01                                                      | 157,669.90                                                            | 99,964.50                                                               | 935.96                                                         |
| 26 May 2026            | 29 May 2026      | 1,252.95                                                      | 142,554.40                                                            | 59,067.93                                                               | 582.78                                                         |
| 01 June 2026           | 05 June 2026     | 2,213.44                                                      | 218,219.55                                                            | 60,242.31                                                               | 425.70                                                         |
| 08 June 2026           | 12 June 2026     | 2,368.77                                                      | 224,347.69                                                            | 106,827.27                                                              | 88.94                                                          |
| 15 June 2026           | 18 June 2026     | 669.83                                                        | 159,295.88                                                            | 79,138.37                                                               | 470.02                                                         |
| 22 June 2026           | 26 June 2026     | 2,915.78                                                      | 148,879.50                                                            | 90,926.43                                                               | 977.78                                                         |
| 29 June 2026           | 03 July 2026     | 1,767.49                                                      | 122,469.20                                                            | 70,101.40                                                               | 483.10                                                         |
| 06 July 2026           | 10 July 2026     | 1,929.81                                                      | 87,605.87                                                             | 88,271.65                                                               | 1,397.10                                                       |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 05 January 2026        | 09 January 2026  | 8,694.55                                                               | 17,469.93                                                                | 0.00                                                           | 402.38                                                                 |
| 12 January 2026        | 16 January 2026  | 14,451.17                                                              | 16,641.40                                                                | 269.70                                                         | 1,337.91                                                               |
| 19 January 2026        | 23 January 2026  | 22,040.75                                                              | 24,573.87                                                                | 176.42                                                         | 2,098.39                                                               |
| 26 January 2026        | 30 January 2026  | 14,603.89                                                              | 19,214.82                                                                | 0.00                                                           | 1,647.92                                                               |
| 02 February 2026       | 06 February 2026 | 11,990.69                                                              | 15,823.20                                                                | 154.30                                                         | 1,470.49                                                               |
| 09 February 2026       | 13 February 2026 | 19,065.92                                                              | 21,795.03                                                                | 243.07                                                         | 920.78                                                                 |
| 16 February 2026       | 20 February 2026 | 17,943.84                                                              | 11,973.42                                                                | 471.83                                                         | 4,145.51                                                               |
| 23 February 2026       | 27 February 2026 | 20,117.27                                                              | 14,824.78                                                                | 0.00                                                           | 592.77                                                                 |
| 02 March 2026          | 06 March 2026    | 23,101.94                                                              | 32,682.75                                                                | 0.00                                                           | 267.52                                                                 |
| 09 March 2026          | 13 March 2026    | 29,969.70                                                              | 29,731.73                                                                | 80.11                                                          | 990.04                                                                 |
| 16 March 2026          | 20 March 2026    | 29,365.53                                                              | 23,938.06                                                                | 4.92                                                           | 1,238.54                                                               |
| 23 March 2026          | 27 March 2026    | 27,655.24                                                              | 18,641.18                                                                | 66.71                                                          | 827.35                                                                 |
| 30 March 2026          | 02 April 2026    | 22,215.76                                                              | 9,068.24                                                                 | 39.33                                                          | 543.00                                                                 |
| 08 April 2026          | 10 April 2026    | 18,457.27                                                              | 10,648.24                                                                | 0.00                                                           | 777.32                                                                 |
| 13 April 2026          | 17 April 2026    | 18,175.75                                                              | 11,813.19                                                                | 0.25                                                           | 99.21                                                                  |
| 20 April 2026          | 24 April 2026    | 20,085.38                                                              | 24,270.78                                                                | 0.00                                                           | 1,019.37                                                               |
| 27 April 2026          | 30 April 2026    | 11,148.97                                                              | 13,735.51                                                                | 0.00                                                           | 152.72                                                                 |
| 04 May 2026            | 08 May 2026      | 16,914.34                                                              | 11,006.89                                                                | 71.68                                                          | 373.97                                                                 |
| 11 May 2026            | 15 May 2026      | 20,135.83                                                              | 19,073.75                                                                | 129.87                                                         | 340.44                                                                 |
| 18 May 2026            | 22 May 2026      | 27,319.75                                                              | 27,804.23                                                                | 185.84                                                         | 213.54                                                                 |
| 26 May 2026            | 29 May 2026      | 23,130.55                                                              | 17,429.72                                                                | 0.00                                                           | 391.46                                                                 |
| 01 June 2026           | 05 June 2026     | 31,848.07                                                              | 26,619.26                                                                | 0.00                                                           | 2,160.26                                                               |
| 08 June 2026           | 12 June 2026     | 29,447.72                                                              | 28,984.54                                                                | 0.00                                                           | 841.08                                                                 |
| 15 June 2026           | 18 June 2026     | 22,822.71                                                              | 26,507.85                                                                | 0.00                                                           | 426.23                                                                 |
| 22 June 2026           | 26 June 2026     | 23,278.58                                                              | 22,093.45                                                                | 54.32                                                          | 1,195.36                                                               |
| 29 June 2026           | 03 July 2026     | 15,621.86                                                              | 26,307.55                                                                | 102.42                                                         | 1,538.04                                                               |
| 06 July 2026           | 10 July 2026     | 15,878.22                                                              | 33,192.41                                                                | 0.00                                                           | 121.90                                                                 |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|------------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |                  |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To               | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 1,511.45                                                                 | 40.30                                                       | 1,215.00                                                            | 5,695.09                                                              |
| 12 January 2026        | 16 January 2026  | 3,574.25                                                                 | 25.73                                                       | 2,156.18                                                            | 7,352.69                                                              |
| 19 January 2026        | 23 January 2026  | 2,366.63                                                                 | 89.66                                                       | 2,041.35                                                            | 5,039.16                                                              |
| 26 January 2026        | 30 January 2026  | 1,582.78                                                                 | 0.00                                                        | 573.83                                                              | 5,022.65                                                              |
| 02 February 2026       | 06 February 2026 | 1,986.18                                                                 | 0.00                                                        | 1,054.93                                                            | 3,223.46                                                              |
| 09 February 2026       | 13 February 2026 | 4,196.28                                                                 | 0.00                                                        | 964.87                                                              | 4,517.95                                                              |
| 16 February 2026       | 20 February 2026 | 2,290.60                                                                 | 528.66                                                      | 2,184.06                                                            | 3,365.14                                                              |
| 23 February 2026       | 27 February 2026 | 872.62                                                                   | 57.56                                                       | 1,041.31                                                            | 4,119.54                                                              |
| 02 March 2026          | 06 March 2026    | 3,257.69                                                                 | 0.00                                                        | 2,518.62                                                            | 9,148.46                                                              |
| 09 March 2026          | 13 March 2026    | 4,395.24                                                                 | 0.00                                                        | 5,140.98                                                            | 14,523.05                                                             |
| 16 March 2026          | 20 March 2026    | 8,421.06                                                                 | 17.57                                                       | 2,039.54                                                            | 12,982.91                                                             |
| 23 March 2026          | 27 March 2026    | 1,603.89                                                                 | 0.00                                                        | 1,279.20                                                            | 6,136.66                                                              |
| 30 March 2026          | 02 April 2026    | 792.11                                                                   | 28.98                                                       | 1,384.37                                                            | 5,319.13                                                              |
| 08 April 2026          | 10 April 2026    | 1,086.02                                                                 | 0.00                                                        | 903.76                                                              | 3,979.80                                                              |
| 13 April 2026          | 17 April 2026    | 1,160.99                                                                 | 424.09                                                      | 933.28                                                              | 4,940.10                                                              |
| 20 April 2026          | 24 April 2026    | 2,434.03                                                                 | 24.93                                                       | 1,727.60                                                            | 14,048.24                                                             |
| 27 April 2026          | 30 April 2026    | 3,886.61                                                                 | 0.00                                                        | 1,168.80                                                            | 6,816.09                                                              |
| 04 May 2026            | 08 May 2026      | 712.98                                                                   | 110.00                                                      | 1,276.56                                                            | 3,342.66                                                              |
| 11 May 2026            | 15 May 2026      | 1,889.51                                                                 | 254.07                                                      | 386.56                                                              | 8,412.38                                                              |
| 18 May 2026            | 22 May 2026      | 2,727.13                                                                 | 45.61                                                       | 437.29                                                              | 7,936.97                                                              |
| 26 May 2026            | 29 May 2026      | 1,086.10                                                                 | 71.71                                                       | 718.02                                                              | 2,673.76                                                              |
| 01 June 2026           | 05 June 2026     | 1,625.36                                                                 | 34.73                                                       | 1,641.47                                                            | 6,054.03                                                              |
| 08 June 2026           | 12 June 2026     | 3,932.55                                                                 | 0.00                                                        | 393.63                                                              | 6,803.25                                                              |
| 15 June 2026           | 18 June 2026     | 4,893.46                                                                 | 0.00                                                        | 1,237.40                                                            | 12,933.09                                                             |
| 22 June 2026           | 26 June 2026     | 1,817.13                                                                 | 132.37                                                      | 844.57                                                              | 4,554.55                                                              |
| 29 June 2026           | 03 July 2026     | 2,402.10                                                                 | 0.00                                                        | 1,540.02                                                            | 8,666.85                                                              |
| 06 July 2026           | 10 July 2026     | 6,151.50                                                                 | 100.00                                                      | 1,537.94                                                            | 7,941.24                                                              |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  | Number of New Trade            |                                     |                                             |                                               |
|------------------------|------------------|--------------------------------|-------------------------------------|---------------------------------------------|-----------------------------------------------|
| For The Period         |                  | Asset Class Total              | By Product                          |                                             |                                               |
| From                   | To               | Number of New Trade /<br>Total | Number of New Trade /<br>Basis Swap | Number of New Trade /<br>Floating vs. Fixed | Number of New Trade /<br>Overnight Index Swap |
| 05 January 2026        | 09 January 2026  | 30,798                         | 84                                  | 22,136                                      | 8,578                                         |
| 12 January 2026        | 16 January 2026  | 30,228                         | 221                                 | 19,971                                      | 10,037                                        |
| 19 January 2026        | 23 January 2026  | 31,986                         | 255                                 | 21,236                                      | 10,496                                        |
| 26 January 2026        | 30 January 2026  | 40,460                         | 281                                 | 27,528                                      | 12,652                                        |
| 02 February 2026       | 06 February 2026 | 25,303                         | 190                                 | 16,409                                      | 8,705                                         |
| 09 February 2026       | 13 February 2026 | 30,299                         | 172                                 | 21,333                                      | 8,795                                         |
| 16 February 2026       | 20 February 2026 | 12,087                         | 134                                 | 6,850                                       | 5,103                                         |
| 23 February 2026       | 27 February 2026 | 29,057                         | 123                                 | 20,357                                      | 8,577                                         |
| 02 March 2026          | 06 March 2026    | 35,688                         | 71                                  | 24,592                                      | 11,026                                        |
| 09 March 2026          | 13 March 2026    | 42,328                         | 357                                 | 30,464                                      | 11,508                                        |
| 16 March 2026          | 20 March 2026    | 43,759                         | 341                                 | 31,005                                      | 12,414                                        |
| 23 March 2026          | 27 March 2026    | 42,188                         | 356                                 | 32,105                                      | 9,727                                         |
| 30 March 2026          | 02 April 2026    | 24,770                         | 71                                  | 17,216                                      | 7,484                                         |
| 08 April 2026          | 10 April 2026    | 25,011                         | 86                                  | 17,964                                      | 6,961                                         |
| 13 April 2026          | 17 April 2026    | 28,703                         | 172                                 | 20,143                                      | 8,388                                         |
| 20 April 2026          | 24 April 2026    | 29,569                         | 349                                 | 20,678                                      | 8,542                                         |
| 27 April 2026          | 30 April 2026    | 22,418                         | 75                                  | 15,242                                      | 7,102                                         |
| 04 May 2026            | 08 May 2026      | 27,663                         | 91                                  | 20,519                                      | 7,054                                         |
| 11 May 2026            | 15 May 2026      | 28,511                         | 218                                 | 19,057                                      | 9,237                                         |
| 18 May 2026            | 22 May 2026      | 38,142                         | 222                                 | 25,796                                      | 12,124                                        |
| 26 May 2026            | 29 May 2026      | 23,389                         | 210                                 | 16,289                                      | 6,891                                         |
| 01 June 2026           | 05 June 2026     | 36,519                         | 120                                 | 27,406                                      | 8,993                                         |
| 08 June 2026           | 12 June 2026     | 50,830                         | 503                                 | 36,916                                      | 13,412                                        |
| 15 June 2026           | 18 June 2026     | 32,215                         | 201                                 | 22,750                                      | 9,265                                         |
| 22 June 2026           | 26 June 2026     | 35,554                         | 160                                 | 22,039                                      | 13,355                                        |
| 29 June 2026           | 03 July 2026     | 29,287                         | 127                                 | 18,802                                      | 10,358                                        |
| 06 July 2026           | 10 July 2026     | 30,362                         | 127                                 | 18,734                                      | 11,501                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|------------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To               | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 05 January 2026        | 09 January 2026  | 46                                                         | 17,855                                                             | 7,158                                                                | 38                                                             |
| 12 January 2026        | 16 January 2026  | 166                                                        | 16,032                                                             | 8,001                                                                | 55                                                             |
| 19 January 2026        | 23 January 2026  | 199                                                        | 15,819                                                             | 8,350                                                                | 56                                                             |
| 26 January 2026        | 30 January 2026  | 249                                                        | 18,087                                                             | 10,833                                                               | 32                                                             |
| 02 February 2026       | 06 February 2026 | 153                                                        | 12,119                                                             | 7,341                                                                | 37                                                             |
| 09 February 2026       | 13 February 2026 | 132                                                        | 16,596                                                             | 7,472                                                                | 41                                                             |
| 16 February 2026       | 20 February 2026 | 74                                                         | 4,751                                                              | 4,392                                                                | 60                                                             |
| 23 February 2026       | 27 February 2026 | 100                                                        | 15,958                                                             | 7,193                                                                | 23                                                             |
| 02 March 2026          | 06 March 2026    | 54                                                         | 19,680                                                             | 9,439                                                                | 17                                                             |
| 09 March 2026          | 13 March 2026    | 340                                                        | 23,638                                                             | 9,910                                                                | 17                                                             |
| 16 March 2026          | 20 March 2026    | 317                                                        | 23,778                                                             | 10,854                                                               | 24                                                             |
| 23 March 2026          | 27 March 2026    | 309                                                        | 25,225                                                             | 8,066                                                                | 47                                                             |
| 30 March 2026          | 02 April 2026    | 45                                                         | 12,614                                                             | 5,338                                                                | 26                                                             |
| 08 April 2026          | 10 April 2026    | 58                                                         | 13,320                                                             | 5,876                                                                | 28                                                             |
| 13 April 2026          | 17 April 2026    | 100                                                        | 15,791                                                             | 6,897                                                                | 72                                                             |
| 20 April 2026          | 24 April 2026    | 302                                                        | 15,018                                                             | 7,271                                                                | 47                                                             |
| 27 April 2026          | 30 April 2026    | 37                                                         | 11,532                                                             | 5,876                                                                | 38                                                             |
| 04 May 2026            | 08 May 2026      | 78                                                         | 14,243                                                             | 5,761                                                                | 13                                                             |
| 11 May 2026            | 15 May 2026      | 190                                                        | 14,290                                                             | 7,852                                                                | 28                                                             |
| 18 May 2026            | 22 May 2026      | 170                                                        | 20,147                                                             | 9,969                                                                | 52                                                             |
| 26 May 2026            | 29 May 2026      | 149                                                        | 12,393                                                             | 5,658                                                                | 61                                                             |
| 01 June 2026           | 05 June 2026     | 91                                                         | 21,022                                                             | 7,531                                                                | 29                                                             |
| 08 June 2026           | 12 June 2026     | 472                                                        | 28,307                                                             | 10,380                                                               | 31                                                             |
| 15 June 2026           | 18 June 2026     | 176                                                        | 17,308                                                             | 7,879                                                                | 25                                                             |
| 22 June 2026           | 26 June 2026     | 111                                                        | 16,691                                                             | 11,485                                                               | 49                                                             |
| 29 June 2026           | 03 July 2026     | 96                                                         | 14,158                                                             | 8,569                                                                | 31                                                             |
| 06 July 2026           | 10 July 2026     | 93                                                         | 13,953                                                             | 9,826                                                                | 34                                                             |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                        |                                                                          |                                           |                                                   |
|------------------------|------------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To               | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 05 January 2026        | 09 January 2026  | 4,281                                                                  | 1,420                                                                    | 5                                         | 426                                               |
| 12 January 2026        | 16 January 2026  | 3,939                                                                  | 2,036                                                                    | 6                                         | 392                                               |
| 19 January 2026        | 23 January 2026  | 5,417                                                                  | 2,146                                                                    | 0                                         | 298                                               |
| 26 January 2026        | 30 January 2026  | 9,441                                                                  | 1,819                                                                    | 0                                         | 162                                               |
| 02 February 2026       | 06 February 2026 | 4,291                                                                  | 1,364                                                                    | 2                                         | 216                                               |
| 09 February 2026       | 13 February 2026 | 4,737                                                                  | 1,323                                                                    | 2                                         | 277                                               |
| 16 February 2026       | 20 February 2026 | 2,099                                                                  | 711                                                                      | 3                                         | 331                                               |
| 23 February 2026       | 27 February 2026 | 4,399                                                                  | 1,384                                                                    | 1                                         | 681                                               |
| 02 March 2026          | 06 March 2026    | 4,912                                                                  | 1,588                                                                    | 9                                         | 223                                               |
| 09 March 2026          | 13 March 2026    | 6,826                                                                  | 1,598                                                                    | 2                                         | 231                                               |
| 16 March 2026          | 20 March 2026    | 7,227                                                                  | 1,560                                                                    | 6                                         | 270                                               |
| 23 March 2026          | 27 March 2026    | 6,881                                                                  | 1,661                                                                    | 0                                         | 393                                               |
| 30 March 2026          | 02 April 2026    | 4,602                                                                  | 2,146                                                                    | 0                                         | 273                                               |
| 08 April 2026          | 10 April 2026    | 4,645                                                                  | 1,085                                                                    | 1                                         | 158                                               |
| 13 April 2026          | 17 April 2026    | 4,353                                                                  | 1,491                                                                    | 0                                         | 363                                               |
| 20 April 2026          | 24 April 2026    | 5,660                                                                  | 1,271                                                                    | 0                                         | 244                                               |
| 27 April 2026          | 30 April 2026    | 3,710                                                                  | 1,226                                                                    | 1                                         | 208                                               |
| 04 May 2026            | 08 May 2026      | 6,276                                                                  | 1,293                                                                    | 2                                         | 486                                               |
| 11 May 2026            | 15 May 2026      | 4,767                                                                  | 1,385                                                                    | 7                                         | 886                                               |
| 18 May 2026            | 22 May 2026      | 5,650                                                                  | 2,155                                                                    | 7                                         | 952                                               |
| 26 May 2026            | 29 May 2026      | 3,896                                                                  | 1,233                                                                    | 0                                         | 554                                               |
| 01 June 2026           | 05 June 2026     | 6,385                                                                  | 1,462                                                                    | 0                                         | 1,000                                             |
| 08 June 2026           | 12 June 2026     | 8,609                                                                  | 3,032                                                                    | 3                                         | 585                                               |
| 15 June 2026           | 18 June 2026     | 5,443                                                                  | 1,386                                                                    | 2                                         | 1,831                                             |
| 22 June 2026           | 26 June 2026     | 5,348                                                                  | 1,871                                                                    | 1                                         | 505                                               |
| 29 June 2026           | 03 July 2026     | 4,645                                                                  | 1,789                                                                    | 0                                         | 251                                               |
| 06 July 2026           | 10 July 2026     | 4,782                                                                  | 1,675                                                                    | 9                                         | 290                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 05 January 2026        | 09 January 2026  | 3,511                                                  | 0                                         | 7,630                                             | 27                                                     |
| 12 January 2026        | 16 January 2026  | 4,654                                                  | 0                                         | 8,418                                             | 100                                                    |
| 19 January 2026        | 23 January 2026  | 3,735                                                  | 0                                         | 7,209                                             | 72                                                     |
| 26 January 2026        | 30 January 2026  | 7,359                                                  | 0                                         | 8,336                                             | 100                                                    |
| 02 February 2026       | 06 February 2026 | 3,681                                                  | 0                                         | 5,396                                             | 32                                                     |
| 09 February 2026       | 13 February 2026 | 4,383                                                  | 0                                         | 6,784                                             | 75                                                     |
| 16 February 2026       | 20 February 2026 | 1,850                                                  | 0                                         | 700                                               | 12                                                     |
| 23 February 2026       | 27 February 2026 | 3,707                                                  | 0                                         | 6,747                                             | 36                                                     |
| 02 March 2026          | 06 March 2026    | 5,923                                                  | 0                                         | 10,013                                            | 94                                                     |
| 09 March 2026          | 13 March 2026    | 4,882                                                  | 0                                         | 12,464                                            | 189                                                    |
| 16 March 2026          | 20 March 2026    | 5,703                                                  | 0                                         | 11,484                                            | 154                                                    |
| 23 March 2026          | 27 March 2026    | 4,835                                                  | 0                                         | 15,094                                            | 171                                                    |
| 30 March 2026          | 02 April 2026    | 4,660                                                  | 1                                         | 3,874                                             | 20                                                     |
| 08 April 2026          | 10 April 2026    | 2,398                                                  | 0                                         | 5,182                                             | 24                                                     |
| 13 April 2026          | 17 April 2026    | 3,613                                                  | 0                                         | 7,977                                             | 88                                                     |
| 20 April 2026          | 24 April 2026    | 4,112                                                  | 0                                         | 6,491                                             | 90                                                     |
| 27 April 2026          | 30 April 2026    | 2,846                                                  | 0                                         | 5,999                                             | 90                                                     |
| 04 May 2026            | 08 May 2026      | 2,862                                                  | 0                                         | 4,742                                             | 50                                                     |
| 11 May 2026            | 15 May 2026      | 4,274                                                  | 0                                         | 5,824                                             | 115                                                    |
| 18 May 2026            | 22 May 2026      | 5,238                                                  | 0                                         | 5,768                                             | 91                                                     |
| 26 May 2026            | 29 May 2026      | 2,804                                                  | 4                                         | 4,281                                             | 42                                                     |
| 01 June 2026           | 05 June 2026     | 3,193                                                  | 0                                         | 8,113                                             | 75                                                     |
| 08 June 2026           | 12 June 2026     | 5,018                                                  | 0                                         | 12,876                                            | 125                                                    |
| 15 June 2026           | 18 June 2026     | 4,264                                                  | 2                                         | 6,639                                             | 49                                                     |
| 22 June 2026           | 26 June 2026     | 3,418                                                  | 0                                         | 6,799                                             | 52                                                     |
| 29 June 2026           | 03 July 2026     | 2,392                                                  | 0                                         | 6,943                                             | 63                                                     |
| 06 July 2026           | 10 July 2026     | 2,913                                                  | 0                                         | 6,366                                             | 31                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                           |                                                   |                                                        |                                           |
|------------------------|------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| For The Period         |                  |                                           |                                                   |                                                        |                                           |
| From                   | To               | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 05 January 2026        | 09 January 2026  | 0                                         | 86                                                | 47                                                     | 0                                         |
| 12 January 2026        | 16 January 2026  | 0                                         | 297                                               | 47                                                     | 0                                         |
| 19 January 2026        | 23 January 2026  | 0                                         | 195                                               | 77                                                     | 0                                         |
| 26 January 2026        | 30 January 2026  | 0                                         | 189                                               | 34                                                     | 0                                         |
| 02 February 2026       | 06 February 2026 | 0                                         | 80                                                | 38                                                     | 0                                         |
| 09 February 2026       | 13 February 2026 | 0                                         | 130                                               | 23                                                     | 0                                         |
| 16 February 2026       | 20 February 2026 | 0                                         | 190                                               | 29                                                     | 0                                         |
| 23 February 2026       | 27 February 2026 | 0                                         | 183                                               | 31                                                     | 0                                         |
| 02 March 2026          | 06 March 2026    | 0                                         | 346                                               | 129                                                    | 0                                         |
| 09 March 2026          | 13 March 2026    | 0                                         | 583                                               | 85                                                     | 0                                         |
| 16 March 2026          | 20 March 2026    | 0                                         | 546                                               | 44                                                     | 0                                         |
| 23 March 2026          | 27 March 2026    | 0                                         | 213                                               | 45                                                     | 0                                         |
| 30 March 2026          | 02 April 2026    | 0                                         | 135                                               | 51                                                     | 0                                         |
| 08 April 2026          | 10 April 2026    | 0                                         | 112                                               | 67                                                     | 0                                         |
| 13 April 2026          | 17 April 2026    | 7                                         | 144                                               | 52                                                     | 0                                         |
| 20 April 2026          | 24 April 2026    | 0                                         | 192                                               | 23                                                     | 0                                         |
| 27 April 2026          | 30 April 2026    | 0                                         | 196                                               | 22                                                     | 0                                         |
| 04 May 2026            | 08 May 2026      | 0                                         | 162                                               | 53                                                     | 0                                         |
| 11 May 2026            | 15 May 2026      | 0                                         | 116                                               | 52                                                     | 0                                         |
| 18 May 2026            | 22 May 2026      | 0                                         | 200                                               | 22                                                     | 0                                         |
| 26 May 2026            | 29 May 2026      | 0                                         | 132                                               | 27                                                     | 0                                         |
| 01 June 2026           | 05 June 2026     | 0                                         | 196                                               | 41                                                     | 0                                         |
| 08 June 2026           | 12 June 2026     | 0                                         | 130                                               | 22                                                     | 0                                         |
| 15 June 2026           | 18 June 2026     | 0                                         | 407                                               | 41                                                     | 0                                         |
| 22 June 2026           | 26 June 2026     | 0                                         | 182                                               | 74                                                     | 0                                         |
| 29 June 2026           | 03 July 2026     | 0                                         | 175                                               | 58                                                     | 0                                         |
| 06 July 2026           | 10 July 2026     | 0                                         | 147                                               | 81                                                     | 0                                         |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                   |                                                        |                                           |                                                   |
|------------------------|------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |                  |                                                   |                                                        |                                           |                                                   |
| From                   | To               | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 05 January 2026        | 09 January 2026  | 3                                                 | 62                                                     | 0                                         | 14                                                |
| 12 January 2026        | 16 January 2026  | 3                                                 | 59                                                     | 0                                         | 38                                                |
| 19 January 2026        | 23 January 2026  | 0                                                 | 79                                                     | 0                                         | 55                                                |
| 26 January 2026        | 30 January 2026  | 2                                                 | 81                                                     | 0                                         | 44                                                |
| 02 February 2026       | 06 February 2026 | 11                                                | 115                                                    | 0                                         | 22                                                |
| 09 February 2026       | 13 February 2026 | 2                                                 | 39                                                     | 0                                         | 44                                                |
| 16 February 2026       | 20 February 2026 | 10                                                | 88                                                     | 0                                         | 35                                                |
| 23 February 2026       | 27 February 2026 | 0                                                 | 86                                                     | 0                                         | 40                                                |
| 02 March 2026          | 06 March 2026    | 0                                                 | 173                                                    | 0                                         | 47                                                |
| 09 March 2026          | 13 March 2026    | 2                                                 | 304                                                    | 0                                         | 28                                                |
| 16 March 2026          | 20 March 2026    | 0                                                 | 316                                                    | 0                                         | 40                                                |
| 23 March 2026          | 27 March 2026    | 0                                                 | 102                                                    | 0                                         | 19                                                |
| 30 March 2026          | 02 April 2026    | 8                                                 | 125                                                    | 0                                         | 31                                                |
| 08 April 2026          | 10 April 2026    | 2                                                 | 78                                                     | 2                                         | 14                                                |
| 13 April 2026          | 17 April 2026    | 0                                                 | 41                                                     | 0                                         | 21                                                |
| 20 April 2026          | 24 April 2026    | 0                                                 | 119                                                    | 0                                         | 49                                                |
| 27 April 2026          | 30 April 2026    | 0                                                 | 63                                                     | 0                                         | 22                                                |
| 04 May 2026            | 08 May 2026      | 0                                                 | 85                                                     | 0                                         | 4                                                 |
| 11 May 2026            | 15 May 2026      | 0                                                 | 110                                                    | 0                                         | 30                                                |
| 18 May 2026            | 22 May 2026      | 0                                                 | 84                                                     | 0                                         | 78                                                |
| 26 May 2026            | 29 May 2026      | 0                                                 | 67                                                     | 0                                         | 35                                                |
| 01 June 2026           | 05 June 2026     | 0                                                 | 77                                                     | 0                                         | 38                                                |
| 08 June 2026           | 12 June 2026     | 1                                                 | 70                                                     | 0                                         | 46                                                |
| 15 June 2026           | 18 June 2026     | 0                                                 | 188                                                    | 0                                         | 25                                                |
| 22 June 2026           | 26 June 2026     | 0                                                 | 235                                                    | 0                                         | 46                                                |
| 29 June 2026           | 03 July 2026     | 2                                                 | 87                                                     | 0                                         | 15                                                |
| 06 July 2026           | 10 July 2026     | 2                                                 | 168                                                    | 1                                         | 54                                                |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                        |                                           |                                                   |                                                        |
|------------------------|------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                        |                                           |                                                   |                                                        |
| From                   | To               | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 05 January 2026        | 09 January 2026  | 1,099                                                  | 37                                        | 5,014                                             | 5                                                      |
| 12 January 2026        | 16 January 2026  | 2,118                                                  | 53                                        | 3,918                                             | 0                                                      |
| 19 January 2026        | 23 January 2026  | 2,903                                                  | 79                                        | 6,094                                             | 6                                                      |
| 26 January 2026        | 30 January 2026  | 1,659                                                  | 233                                       | 4,850                                             | 1                                                      |
| 02 February 2026       | 06 February 2026 | 881                                                    | 89                                        | 3,441                                             | 1                                                      |
| 09 February 2026       | 13 February 2026 | 1,123                                                  | 79                                        | 6,972                                             | 0                                                      |
| 16 February 2026       | 20 February 2026 | 798                                                    | 38                                        | 1,755                                             | 0                                                      |
| 23 February 2026       | 27 February 2026 | 944                                                    | 64                                        | 5,267                                             | 6                                                      |
| 02 March 2026          | 06 March 2026    | 780                                                    | 12                                        | 5,644                                             | 5                                                      |
| 09 March 2026          | 13 March 2026    | 1,119                                                  | 103                                       | 7,203                                             | 1                                                      |
| 16 March 2026          | 20 March 2026    | 2,494                                                  | 93                                        | 6,312                                             | 0                                                      |
| 23 March 2026          | 27 March 2026    | 1,222                                                  | 261                                       | 7,225                                             | 0                                                      |
| 30 March 2026          | 02 April 2026    | 719                                                    | 20                                        | 6,677                                             | 0                                                      |
| 08 April 2026          | 10 April 2026    | 993                                                    | 37                                        | 4,007                                             | 0                                                      |
| 13 April 2026          | 17 April 2026    | 918                                                    | 36                                        | 5,164                                             | 1                                                      |
| 20 April 2026          | 24 April 2026    | 1,064                                                  | 259                                       | 4,504                                             | 0                                                      |
| 27 April 2026          | 30 April 2026    | 2,242                                                  | 55                                        | 3,632                                             | 0                                                      |
| 04 May 2026            | 08 May 2026      | 549                                                    | 43                                        | 5,556                                             | 0                                                      |
| 11 May 2026            | 15 May 2026      | 1,831                                                  | 106                                       | 5,996                                             | 0                                                      |
| 18 May 2026            | 22 May 2026      | 2,939                                                  | 132                                       | 9,873                                             | 0                                                      |
| 26 May 2026            | 29 May 2026      | 1,266                                                  | 121                                       | 4,895                                             | 0                                                      |
| 01 June 2026           | 05 June 2026     | 2,216                                                  | 44                                        | 8,290                                             | 0                                                      |
| 08 June 2026           | 12 June 2026     | 4,342                                                  | 63                                        | 11,121                                            | 5                                                      |
| 15 June 2026           | 18 June 2026     | 2,250                                                  | 114                                       | 4,806                                             | 2                                                      |
| 22 June 2026           | 26 June 2026     | 4,011                                                  | 44                                        | 5,038                                             | 0                                                      |
| 29 June 2026           | 03 July 2026     | 4,404                                                  | 13                                        | 3,921                                             | 0                                                      |
| 06 July 2026           | 10 July 2026     | 3,914                                                  | 58                                        | 4,870                                             | 0                                                      |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                              |                                                         |                                                           |                                                  |
|------------------------|------------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |                  |                                              |                                                         |                                                           | By Product and Residual                          |
| From                   | To               | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 05 January 2026        | 09 January 2026  | 42                                           | 8,963                                                   | 3,828                                                     | 23                                               |
| 12 January 2026        | 16 January 2026  | 162                                          | 6,906                                                   | 3,060                                                     | 34                                               |
| 19 January 2026        | 23 January 2026  | 176                                          | 7,386                                                   | 3,625                                                     | 47                                               |
| 26 January 2026        | 30 January 2026  | 48                                           | 13,946                                                  | 3,419                                                     | 133                                              |
| 02 February 2026       | 06 February 2026 | 99                                           | 7,244                                                   | 3,958                                                     | 31                                               |
| 09 February 2026       | 13 February 2026 | 92                                           | 7,124                                                   | 3,153                                                     | 21                                               |
| 16 February 2026       | 20 February 2026 | 94                                           | 3,829                                                   | 2,327                                                     | 27                                               |
| 23 February 2026       | 27 February 2026 | 58                                           | 7,440                                                   | 3,768                                                     | 22                                               |
| 02 March 2026          | 06 March 2026    | 50                                           | 8,321                                                   | 3,923                                                     | 13                                               |
| 09 March 2026          | 13 March 2026    | 252                                          | 9,954                                                   | 4,930                                                     | 13                                               |
| 16 March 2026          | 20 March 2026    | 242                                          | 12,354                                                  | 3,705                                                     | 38                                               |
| 23 March 2026          | 27 March 2026    | 95                                           | 9,162                                                   | 3,354                                                     | 23                                               |
| 30 March 2026          | 02 April 2026    | 50                                           | 6,219                                                   | 1,910                                                     | 2                                                |
| 08 April 2026          | 10 April 2026    | 46                                           | 8,491                                                   | 3,403                                                     | 18                                               |
| 13 April 2026          | 17 April 2026    | 130                                          | 6,476                                                   | 3,676                                                     | 25                                               |
| 20 April 2026          | 24 April 2026    | 91                                           | 9,199                                                   | 3,136                                                     | 16                                               |
| 27 April 2026          | 30 April 2026    | 19                                           | 5,185                                                   | 1,840                                                     | 43                                               |
| 04 May 2026            | 08 May 2026      | 46                                           | 9,570                                                   | 3,455                                                     | 5                                                |
| 11 May 2026            | 15 May 2026      | 105                                          | 6,207                                                   | 2,856                                                     | 30                                               |
| 18 May 2026            | 22 May 2026      | 83                                           | 8,927                                                   | 3,751                                                     | 49                                               |
| 26 May 2026            | 29 May 2026      | 86                                           | 6,394                                                   | 2,686                                                     | 62                                               |
| 01 June 2026           | 05 June 2026     | 76                                           | 9,770                                                   | 3,392                                                     | 13                                               |
| 08 June 2026           | 12 June 2026     | 437                                          | 12,159                                                  | 3,831                                                     | 10                                               |
| 15 June 2026           | 18 June 2026     | 83                                           | 9,043                                                   | 2,473                                                     | 52                                               |
| 22 June 2026           | 26 June 2026     | 115                                          | 9,470                                                   | 5,566                                                     | 26                                               |
| 29 June 2026           | 03 July 2026     | 114                                          | 7,497                                                   | 3,355                                                     | 23                                               |
| 06 July 2026           | 10 July 2026     | 59                                           | 7,007                                                   | 4,396                                                     | 18                                               |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                             |                                                               |                                                   |                                                              |
|------------------------|------------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |                  | Maturity                                                    |                                                               |                                                   |                                                              |
| From                   | To               | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 05 January 2026        | 09 January 2026  | 3,301                                                       | 1,366                                                         | 29                                                | 2,875                                                        |
| 12 January 2026        | 16 January 2026  | 3,974                                                       | 1,690                                                         | 27                                                | 2,555                                                        |
| 19 January 2026        | 23 January 2026  | 3,323                                                       | 1,961                                                         | 50                                                | 2,678                                                        |
| 26 January 2026        | 30 January 2026  | 4,541                                                       | 2,393                                                         | 53                                                | 4,090                                                        |
| 02 February 2026       | 06 February 2026 | 2,299                                                       | 1,361                                                         | 23                                                | 2,401                                                        |
| 09 February 2026       | 13 February 2026 | 4,231                                                       | 1,358                                                         | 32                                                | 2,866                                                        |
| 16 February 2026       | 20 February 2026 | 741                                                         | 800                                                           | 22                                                | 548                                                          |
| 23 February 2026       | 27 February 2026 | 2,636                                                       | 1,397                                                         | 40                                                | 3,115                                                        |
| 02 March 2026          | 06 March 2026    | 2,411                                                       | 1,531                                                         | 4                                                 | 2,764                                                        |
| 09 March 2026          | 13 March 2026    | 3,126                                                       | 1,562                                                         | 122                                               | 3,338                                                        |
| 16 March 2026          | 20 March 2026    | 4,076                                                       | 1,814                                                         | 70                                                | 3,472                                                        |
| 23 March 2026          | 27 March 2026    | 5,262                                                       | 1,435                                                         | 10                                                | 3,533                                                        |
| 30 March 2026          | 02 April 2026    | 2,613                                                       | 1,177                                                         | 24                                                | 1,777                                                        |
| 08 April 2026          | 10 April 2026    | 2,714                                                       | 1,160                                                         | 17                                                | 1,747                                                        |
| 13 April 2026          | 17 April 2026    | 3,463                                                       | 1,338                                                         | 9                                                 | 2,577                                                        |
| 20 April 2026          | 24 April 2026    | 3,610                                                       | 1,417                                                         | 155                                               | 2,166                                                        |
| 27 April 2026          | 30 April 2026    | 2,915                                                       | 1,022                                                         | 11                                                | 1,606                                                        |
| 04 May 2026            | 08 May 2026      | 2,528                                                       | 1,155                                                         | 34                                                | 1,831                                                        |
| 11 May 2026            | 15 May 2026      | 2,334                                                       | 1,389                                                         | 60                                                | 2,349                                                        |
| 18 May 2026            | 22 May 2026      | 3,836                                                       | 1,791                                                         | 54                                                | 2,899                                                        |
| 26 May 2026            | 29 May 2026      | 2,092                                                       | 1,217                                                         | 28                                                | 1,399                                                        |
| 01 June 2026           | 05 June 2026     | 3,335                                                       | 1,744                                                         | 18                                                | 2,180                                                        |
| 08 June 2026           | 12 June 2026     | 7,494                                                       | 3,120                                                         | 210                                               | 4,945                                                        |
| 15 June 2026           | 18 June 2026     | 3,487                                                       | 1,360                                                         | 24                                                | 2,768                                                        |
| 22 June 2026           | 26 June 2026     | 2,619                                                       | 2,459                                                         | 25                                                | 2,451                                                        |
| 29 June 2026           | 03 July 2026     | 2,621                                                       | 1,438                                                         | 16                                                | 1,992                                                        |
| 06 July 2026           | 10 July 2026     | 3,359                                                       | 1,150                                                         | 20                                                | 2,170                                                        |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                   |                                                              |                                                                |
|------------------------|------------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                   |                                                              |                                                                |
| From                   | To               | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 05 January 2026        | 09 January 2026  | 1,040                                                          | 16                                                | 8,182                                                        | 2,676                                                          |
| 12 January 2026        | 16 January 2026  | 1,487                                                          | 44                                                | 6,335                                                        | 3,082                                                          |
| 19 January 2026        | 23 January 2026  | 1,543                                                          | 75                                                | 6,701                                                        | 2,614                                                          |
| 26 January 2026        | 30 January 2026  | 1,742                                                          | 61                                                | 8,014                                                        | 4,130                                                          |
| 02 February 2026       | 06 February 2026 | 1,186                                                          | 62                                                | 5,317                                                        | 2,402                                                          |
| 09 February 2026       | 13 February 2026 | 1,304                                                          | 59                                                | 6,678                                                        | 2,593                                                          |
| 16 February 2026       | 20 February 2026 | 636                                                            | 26                                                | 2,363                                                        | 1,700                                                          |
| 23 February 2026       | 27 February 2026 | 1,049                                                          | 30                                                | 6,431                                                        | 2,428                                                          |
| 02 March 2026          | 06 March 2026    | 1,221                                                          | 35                                                | 8,563                                                        | 3,458                                                          |
| 09 March 2026          | 13 March 2026    | 1,345                                                          | 170                                               | 11,405                                                       | 3,430                                                          |
| 16 March 2026          | 20 March 2026    | 1,563                                                          | 152                                               | 12,520                                                       | 3,604                                                          |
| 23 March 2026          | 27 March 2026    | 1,469                                                          | 257                                               | 13,837                                                       | 3,299                                                          |
| 30 March 2026          | 02 April 2026    | 974                                                            | 21                                                | 5,532                                                        | 2,723                                                          |
| 08 April 2026          | 10 April 2026    | 887                                                            | 34                                                | 6,675                                                        | 2,192                                                          |
| 13 April 2026          | 17 April 2026    | 1,089                                                          | 32                                                | 7,260                                                        | 2,424                                                          |
| 20 April 2026          | 24 April 2026    | 1,292                                                          | 135                                               | 7,160                                                        | 2,247                                                          |
| 27 April 2026          | 30 April 2026    | 900                                                            | 15                                                | 5,096                                                        | 1,763                                                          |
| 04 May 2026            | 08 May 2026      | 1,105                                                          | 28                                                | 6,982                                                        | 2,106                                                          |
| 11 May 2026            | 15 May 2026      | 1,528                                                          | 54                                                | 6,552                                                        | 2,649                                                          |
| 18 May 2026            | 22 May 2026      | 1,641                                                          | 62                                                | 8,288                                                        | 3,203                                                          |
| 26 May 2026            | 29 May 2026      | 862                                                            | 89                                                | 5,660                                                        | 2,046                                                          |
| 01 June 2026           | 05 June 2026     | 1,326                                                          | 46                                                | 9,415                                                        | 2,697                                                          |
| 08 June 2026           | 12 June 2026     | 1,884                                                          | 244                                               | 12,485                                                       | 3,750                                                          |
| 15 June 2026           | 18 June 2026     | 1,360                                                          | 89                                                | 7,772                                                        | 2,663                                                          |
| 22 June 2026           | 26 June 2026     | 1,972                                                          | 29                                                | 7,559                                                        | 4,018                                                          |
| 29 June 2026           | 03 July 2026     | 1,919                                                          | 43                                                | 6,382                                                        | 2,507                                                          |
| 06 July 2026           | 10 July 2026     | 1,265                                                          | 48                                                | 6,334                                                        | 3,310                                                          |



## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                    |                                                               |                                                                 |                                                        |
|------------------------|------------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |                  |                                                    |                                                               |                                                                 |                                                        |
| From                   | To               | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 05 January 2026        | 09 January 2026  | 15                                                 | 6,368                                                         | 2,253                                                           | 0                                                      |
| 12 January 2026        | 16 January 2026  | 89                                                 | 5,736                                                         | 2,305                                                           | 16                                                     |
| 19 January 2026        | 23 January 2026  | 56                                                 | 6,849                                                         | 2,753                                                           | 18                                                     |
| 26 January 2026        | 30 January 2026  | 32                                                 | 9,617                                                         | 2,995                                                           | 3                                                      |
| 02 February 2026       | 06 February 2026 | 54                                                 | 5,367                                                         | 2,640                                                           | 15                                                     |
| 09 February 2026       | 13 February 2026 | 41                                                 | 6,189                                                         | 2,200                                                           | 10                                                     |
| 16 February 2026       | 20 February 2026 | 19                                                 | 1,891                                                         | 1,164                                                           | 15                                                     |
| 23 February 2026       | 27 February 2026 | 20                                                 | 6,628                                                         | 2,524                                                           | 8                                                      |
| 02 March 2026          | 06 March 2026    | 8                                                  | 8,953                                                         | 3,094                                                           | 12                                                     |
| 09 March 2026          | 13 March 2026    | 42                                                 | 10,022                                                        | 3,055                                                           | 8                                                      |
| 16 March 2026          | 20 March 2026    | 52                                                 | 7,861                                                         | 3,254                                                           | 27                                                     |
| 23 March 2026          | 27 March 2026    | 31                                                 | 7,313                                                         | 2,222                                                           | 31                                                     |
| 30 March 2026          | 02 April 2026    | 13                                                 | 5,911                                                         | 1,752                                                           | 8                                                      |
| 08 April 2026          | 10 April 2026    | 17                                                 | 5,480                                                         | 1,703                                                           | 0                                                      |
| 13 April 2026          | 17 April 2026    | 62                                                 | 5,413                                                         | 2,403                                                           | 27                                                     |
| 20 April 2026          | 24 April 2026    | 32                                                 | 6,083                                                         | 1,985                                                           | 10                                                     |
| 27 April 2026          | 30 April 2026    | 4                                                  | 4,757                                                         | 1,742                                                           | 2                                                      |
| 04 May 2026            | 08 May 2026      | 10                                                 | 7,208                                                         | 1,845                                                           | 11                                                     |
| 11 May 2026            | 15 May 2026      | 34                                                 | 6,243                                                         | 2,309                                                           | 30                                                     |
| 18 May 2026            | 22 May 2026      | 37                                                 | 8,745                                                         | 3,215                                                           | 15                                                     |
| 26 May 2026            | 29 May 2026      | 21                                                 | 5,550                                                         | 1,684                                                           | 9                                                      |
| 01 June 2026           | 05 June 2026     | 32                                                 | 9,363                                                         | 2,022                                                           | 9                                                      |
| 08 June 2026           | 12 June 2026     | 38                                                 | 10,029                                                        | 2,981                                                           | 2                                                      |
| 15 June 2026           | 18 June 2026     | 22                                                 | 6,588                                                         | 2,164                                                           | 14                                                     |
| 22 June 2026           | 26 June 2026     | 49                                                 | 7,401                                                         | 3,144                                                           | 22                                                     |
| 29 June 2026           | 03 July 2026     | 29                                                 | 6,313                                                         | 2,462                                                           | 12                                                     |
| 06 July 2026           | 10 July 2026     | 24                                                 | 5,389                                                         | 3,406                                                           | 15                                                     |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                |                                                                  |                                                        |                                                                |
|------------------------|------------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |                  |                                                                |                                                                  |                                                        |                                                                |
| From                   | To               | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 05 January 2026        | 09 January 2026  | 1,281                                                          | 823                                                              | 0                                                      | 46                                                             |
| 12 January 2026        | 16 January 2026  | 1,024                                                          | 835                                                              | 9                                                      | 95                                                             |
| 19 January 2026        | 23 January 2026  | 1,383                                                          | 1,049                                                            | 5                                                      | 113                                                            |
| 26 January 2026        | 30 January 2026  | 1,012                                                          | 933                                                              | 0                                                      | 138                                                            |
| 02 February 2026       | 06 February 2026 | 779                                                            | 729                                                              | 6                                                      | 70                                                             |
| 09 February 2026       | 13 February 2026 | 1,192                                                          | 836                                                              | 10                                                     | 62                                                             |
| 16 February 2026       | 20 February 2026 | 1,019                                                          | 477                                                              | 10                                                     | 126                                                            |
| 23 February 2026       | 27 February 2026 | 1,353                                                          | 790                                                              | 0                                                      | 59                                                             |
| 02 March 2026          | 06 March 2026    | 1,533                                                          | 1,200                                                            | 0                                                      | 40                                                             |
| 09 March 2026          | 13 March 2026    | 2,105                                                          | 1,237                                                            | 4                                                      | 68                                                             |
| 16 March 2026          | 20 March 2026    | 2,602                                                          | 1,152                                                            | 1                                                      | 101                                                            |
| 23 March 2026          | 27 March 2026    | 1,937                                                          | 796                                                              | 4                                                      | 66                                                             |
| 30 March 2026          | 02 April 2026    | 1,193                                                          | 556                                                              | 2                                                      | 43                                                             |
| 08 April 2026          | 10 April 2026    | 1,124                                                          | 575                                                              | 0                                                      | 75                                                             |
| 13 April 2026          | 17 April 2026    | 1,277                                                          | 662                                                              | 3                                                      | 34                                                             |
| 20 April 2026          | 24 April 2026    | 1,378                                                          | 855                                                              | 0                                                      | 81                                                             |
| 27 April 2026          | 30 April 2026    | 719                                                            | 681                                                              | 0                                                      | 38                                                             |
| 04 May 2026            | 08 May 2026      | 1,797                                                          | 565                                                              | 2                                                      | 48                                                             |
| 11 May 2026            | 15 May 2026      | 1,457                                                          | 815                                                              | 4                                                      | 49                                                             |
| 18 May 2026            | 22 May 2026      | 1,919                                                          | 1,104                                                            | 4                                                      | 44                                                             |
| 26 May 2026            | 29 May 2026      | 1,422                                                          | 787                                                              | 0                                                      | 67                                                             |
| 01 June 2026           | 05 June 2026     | 2,904                                                          | 849                                                              | 0                                                      | 88                                                             |
| 08 June 2026           | 12 June 2026     | 1,827                                                          | 1,156                                                            | 0                                                      | 66                                                             |
| 15 June 2026           | 18 June 2026     | 1,953                                                          | 951                                                              | 0                                                      | 58                                                             |
| 22 June 2026           | 26 June 2026     | 1,759                                                          | 1,284                                                            | 3                                                      | 146                                                            |
| 29 June 2026           | 03 July 2026     | 1,268                                                          | 1,072                                                            | 4                                                      | 103                                                            |
| 06 July 2026           | 10 July 2026     | 1,275                                                          | 1,452                                                            | 0                                                      | 59                                                             |

## Interest Rate Turnover Time Series

| Interest Rate Turnover |                  |                                                                  |                                                  |                                                             |                                                               |
|------------------------|------------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| For The Period         |                  |                                                                  |                                                  |                                                             |                                                               |
| From                   | To               | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 05 January 2026        | 09 January 2026  | 66                                                               | 2                                                | 85                                                          | 356                                                           |
| 12 January 2026        | 16 January 2026  | 126                                                              | 2                                                | 253                                                         | 512                                                           |
| 19 January 2026        | 23 January 2026  | 123                                                              | 4                                                | 189                                                         | 456                                                           |
| 26 January 2026        | 30 January 2026  | 100                                                              | 0                                                | 118                                                         | 360                                                           |
| 02 February 2026       | 06 February 2026 | 98                                                               | 0                                                | 177                                                         | 290                                                           |
| 09 February 2026       | 13 February 2026 | 184                                                              | 0                                                | 116                                                         | 321                                                           |
| 16 February 2026       | 20 February 2026 | 97                                                               | 16                                               | 163                                                         | 230                                                           |
| 23 February 2026       | 27 February 2026 | 52                                                               | 4                                                | 138                                                         | 338                                                           |
| 02 March 2026          | 06 March 2026    | 98                                                               | 0                                                | 329                                                         | 425                                                           |
| 09 March 2026          | 13 March 2026    | 157                                                              | 0                                                | 402                                                         | 724                                                           |
| 16 March 2026          | 20 March 2026    | 422                                                              | 1                                                | 374                                                         | 608                                                           |
| 23 March 2026          | 27 March 2026    | 77                                                               | 0                                                | 159                                                         | 430                                                           |
| 30 March 2026          | 02 April 2026    | 66                                                               | 2                                                | 148                                                         | 238                                                           |
| 08 April 2026          | 10 April 2026    | 71                                                               | 0                                                | 151                                                         | 375                                                           |
| 13 April 2026          | 17 April 2026    | 52                                                               | 15                                               | 120                                                         | 422                                                           |
| 20 April 2026          | 24 April 2026    | 133                                                              | 2                                                | 202                                                         | 615                                                           |
| 27 April 2026          | 30 April 2026    | 215                                                              | 0                                                | 112                                                         | 781                                                           |
| 04 May 2026            | 08 May 2026      | 36                                                               | 2                                                | 125                                                         | 243                                                           |
| 11 May 2026            | 15 May 2026      | 104                                                              | 7                                                | 75                                                          | 444                                                           |
| 18 May 2026            | 22 May 2026      | 363                                                              | 2                                                | 66                                                          | 808                                                           |
| 26 May 2026            | 29 May 2026      | 79                                                               | 2                                                | 101                                                         | 217                                                           |
| 01 June 2026           | 05 June 2026     | 66                                                               | 2                                                | 121                                                         | 292                                                           |
| 08 June 2026           | 12 June 2026     | 120                                                              | 0                                                | 71                                                          | 403                                                           |
| 15 June 2026           | 18 June 2026     | 167                                                              | 0                                                | 126                                                         | 601                                                           |
| 22 June 2026           | 26 June 2026     | 102                                                              | 6                                                | 106                                                         | 378                                                           |
| 29 June 2026           | 03 July 2026     | 140                                                              | 0                                                | 124                                                         | 821                                                           |
| 06 July 2026           | 10 July 2026     | 325                                                              | 2                                                | 149                                                         | 595                                                           |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              | New Trade Turnover (US\$mn)         |                                          |                                                  |                                                    |
|------------------------|--------------|-------------------------------------|------------------------------------------|--------------------------------------------------|----------------------------------------------------|
| For The Period         |              | Asset Class Total                   | By Product                               |                                                  |                                                    |
| From                   | To           | New Trade Turnover (US\$mn) / Total | New Trade Turnover (US\$mn) / Basis Swap | New Trade Turnover (US\$mn) / Floating vs. Fixed | New Trade Turnover (US\$mn) / Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 1,674,576.29                        | 11,521.34                                | 884,363.45                                       | 778,691.50                                         |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                    |                                                                            |                                                                                 |                                                                        |
|------------------------|--------------|--------------------------------------------------------------------|----------------------------------------------------------------------------|---------------------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |              | By Product and Intention to Clear                                  |                                                                            |                                                                                 |                                                                        |
| From                   | To           | New Trade Turnover<br>(US\$mn) / Intended to<br>Clear / Basis Swap | New Trade Turnover<br>(US\$mn) / Intended to<br>Clear / Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / Intended to<br>Clear / Overnight Index<br>Swap | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Basis Swap |
| 13 July 2026           | 17 July 2026 | 10,794.92                                                          | 705,127.02                                                                 | 637,845.64                                                                      | 726.42                                                                 |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                                   |                                                                                     |                                                      |                                                              |
|------------------------|--------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |              |                                                                                   |                                                                                     | By Product and Currency                              |                                                              |
| From                   | To           | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Floating vs.<br>Fixed | New Trade Turnover<br>(US\$mn) / Not Intended<br>to Clear / Overnight<br>Index Swap | New Trade Turnover<br>(US\$mn) / USD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / USD / Floating<br>vs. Fixed |
| 13 July 2026           | 17 July 2026 | 179,236.43                                                                        | 140,845.87                                                                          | 0.00                                                 | 241,477.82                                                   |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                |                                                      |                                                              |                                                                |
|------------------------|--------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |              |                                                                |                                                      |                                                              |                                                                |
| From                   | To           | New Trade Turnover<br>(US\$mn) / USD /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / CNY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / CNY / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / CNY /<br>Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 358,396.31                                                     | 0.00                                                 | 227,899.72                                                   | 1,634.93                                                       |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                      |                                                              |                                                                |                                                      |
|------------------------|--------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|
| For The Period         |              |                                                      |                                                              |                                                                |                                                      |
| From                   | To           | New Trade Turnover<br>(US\$mn) / EUR / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / EUR / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / EUR /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / GBP / Basis<br>Swap |
| 13 July 2026           | 17 July 2026 | 0.00                                                 | 1,878.02                                                     | 5,656.78                                                       | 0.00                                                 |



Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                              |                                                                |                                                      |                                                              |
|------------------------|--------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|
| For The Period         |              |                                                              |                                                                |                                                      |                                                              |
| From                   | To           | New Trade Turnover<br>(US\$mn) / GBP / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / GBP /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / JPY / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / JPY / Floating<br>vs. Fixed |
| 13 July 2026           | 17 July 2026 | 0.00                                                         | 9,169.55                                                       | 0.00                                                 | 10,705.94                                                    |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                |                                                      |                                                              |                                                                |
|------------------------|--------------|----------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |              |                                                                |                                                      |                                                              |                                                                |
| From                   | To           | New Trade Turnover<br>(US\$mn) / JPY /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / HKD / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / HKD / Floating<br>vs. Fixed | New Trade Turnover<br>(US\$mn) / HKD /<br>Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 174,449.44                                                     | 2,272.20                                             | 175,359.99                                                   | 0.00                                                           |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                         |                                                                 |                                                                   |                                                             |
|------------------------|--------------|---------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------|
| For The Period         |              |                                                         |                                                                 |                                                                   | By Product and Residual                                     |
| From                   | To           | New Trade Turnover<br>(US\$mn) / Others / Basis<br>Swap | New Trade Turnover<br>(US\$mn) / Others /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / Others /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Basis Swap |
| 13 July 2026           | 17 July 2026 | 9,249.13                                                | 227,041.96                                                      | 229,384.49                                                        | 6,004.05                                                    |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                     |                                                                       |                                                              |                                                                      |
|------------------------|--------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|
| For The Period         |              | / Maturity                                                          |                                                                       |                                                              |                                                                      |
| From                   | To           | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 0 - 1 Year /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Floating vs. Fixed |
| 13 July 2026           | 17 July 2026 | 443,800.93                                                          | 386,177.01                                                            | 3,195.31                                                     | 129,177.72                                                           |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                        |                                                              |                                                                      |                                                                        |
|------------------------|--------------|------------------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |              |                                                                        |                                                              |                                                                      |                                                                        |
| From                   | To           | New Trade Turnover<br>(US\$mn) / 1 - 2 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 2 - 5 Years /<br>Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 123,760.56                                                             | 1,271.80                                                     | 207,417.66                                                           | 160,719.69                                                             |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                               |                                                                       |                                                                         |                                                                |
|------------------------|--------------|---------------------------------------------------------------|-----------------------------------------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |              |                                                               |                                                                       |                                                                         |                                                                |
| From                   | To           | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 5 - 10 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Basis Swap |
| 13 July 2026           | 17 July 2026 | 979.72                                                        | 87,012.53                                                             | 66,107.32                                                               | 70.46                                                          |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                        |                                                                          |                                                                |                                                                        |
|------------------------|--------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------|
| For The Period         |              |                                                                        |                                                                          |                                                                |                                                                        |
| From                   | To           | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / 10 - 15 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Floating vs. Fixed |
| 13 July 2026           | 17 July 2026 | 16,018.04                                                              | 32,037.34                                                                | 0.00                                                           | 349.14                                                                 |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                          |                                                             |                                                                     |                                                                       |
|------------------------|--------------|--------------------------------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------|
| For The Period         |              |                                                                          |                                                             |                                                                     |                                                                       |
| From                   | To           | New Trade Turnover<br>(US\$mn) / 15 - 20 Years /<br>Overnight Index Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Basis Swap | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Floating vs. Fixed | New Trade Turnover<br>(US\$mn) / > 20 Years /<br>Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 3,248.72                                                                 | 0.00                                                        | 587.43                                                              | 6,640.84                                                              |



Interest Rate Turnover Time Series

| Interest Rate Turnover |              | Number of New Trade         |                                  |                                          |                                            |
|------------------------|--------------|-----------------------------|----------------------------------|------------------------------------------|--------------------------------------------|
| For The Period         |              | Asset Class Total           | By Product                       |                                          |                                            |
| From                   | To           | Number of New Trade / Total | Number of New Trade / Basis Swap | Number of New Trade / Floating vs. Fixed | Number of New Trade / Overnight Index Swap |
| 13 July 2026           | 17 July 2026 | 34,833                      | 108                              | 21,353                                   | 13,372                                     |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                            |                                                                    |                                                                      |                                                                |
|------------------------|--------------|------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |              | By Product and Intention to Clear                          |                                                                    |                                                                      |                                                                |
| From                   | To           | Number of New Trade /<br>Intended to Clear / Basis<br>Swap | Number of New Trade /<br>Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>Not Intended to Clear /<br>Basis Swap |
| 13 July 2026           | 17 July 2026 | 102                                                        | 16,271                                                             | 11,853                                                               | 6                                                              |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                        |                                                                          |                                           |                                                   |
|------------------------|--------------|------------------------------------------------------------------------|--------------------------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| For The Period         |              |                                                                        |                                                                          | By Product and Currency                   |                                                   |
| From                   | To           | Number of New Trade /<br>Not Intended to Clear /<br>Floating vs. Fixed | Number of New Trade /<br>Not Intended to Clear /<br>Overnight Index Swap | Number of New Trade /<br>USD / Basis Swap | Number of New Trade /<br>USD / Floating vs. Fixed |
| 13 July 2026           | 17 July 2026 | 5,083                                                                  | 1,519                                                                    | 0                                         | 366                                               |

Interest Rate Turnover Time Series

|                        |              |                                                        |                                           |                                                   |                                                        |
|------------------------|--------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| Interest Rate Turnover |              |                                                        |                                           |                                                   |                                                        |
| For The Period         |              |                                                        |                                           |                                                   |                                                        |
| From                   | To           | Number of New Trade /<br>USD / Overnight Index<br>Swap | Number of New Trade /<br>CNY / Basis Swap | Number of New Trade /<br>CNY / Floating vs. Fixed | Number of New Trade /<br>CNY / Overnight Index<br>Swap |
| 13 July 2026           | 17 July 2026 | 4,585                                                  | 0                                         | 5,923                                             | 25                                                     |

Interest Rate Turnover Time Series

|                        |              |                                           |                                                   |                                                        |                                           |
|------------------------|--------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|
| Interest Rate Turnover |              |                                           |                                                   |                                                        |                                           |
| For The Period         |              |                                           |                                                   |                                                        |                                           |
| From                   | To           | Number of New Trade /<br>EUR / Basis Swap | Number of New Trade /<br>EUR / Floating vs. Fixed | Number of New Trade /<br>EUR / Overnight Index<br>Swap | Number of New Trade /<br>GBP / Basis Swap |
| 13 July 2026           | 17 July 2026 | 0                                         | 155                                               | 38                                                     | 0                                         |

Interest Rate Turnover Time Series

|                        |              |                                                   |                                                        |                                           |                                                   |
|------------------------|--------------|---------------------------------------------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|
| Interest Rate Turnover |              |                                                   |                                                        |                                           |                                                   |
| For The Period         |              |                                                   |                                                        |                                           |                                                   |
| From                   | To           | Number of New Trade /<br>GBP / Floating vs. Fixed | Number of New Trade /<br>GBP / Overnight Index<br>Swap | Number of New Trade /<br>JPY / Basis Swap | Number of New Trade /<br>JPY / Floating vs. Fixed |
| 13 July 2026           | 17 July 2026 | 0                                                 | 98                                                     | 0                                         | 35                                                |

Interest Rate Turnover Time Series

|                        |              |                                                        |                                           |                                                   |                                                        |
|------------------------|--------------|--------------------------------------------------------|-------------------------------------------|---------------------------------------------------|--------------------------------------------------------|
| Interest Rate Turnover |              |                                                        |                                           |                                                   |                                                        |
| For The Period         |              |                                                        |                                           |                                                   |                                                        |
| From                   | To           | Number of New Trade /<br>JPY / Overnight Index<br>Swap | Number of New Trade /<br>HKD / Basis Swap | Number of New Trade /<br>HKD / Floating vs. Fixed | Number of New Trade /<br>HKD / Overnight Index<br>Swap |
| 13 July 2026           | 17 July 2026 | 3,224                                                  | 45                                        | 5,248                                             | 1                                                      |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                              |                                                         |                                                           |                                                  |
|------------------------|--------------|----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| For The Period         |              |                                              |                                                         |                                                           | By Product and Residua                           |
| From                   | To           | Number of New Trade /<br>Others / Basis Swap | Number of New Trade /<br>Others / Floating vs.<br>Fixed | Number of New Trade /<br>Others / Overnight Index<br>Swap | Number of New Trade /<br>0 - 1 Year / Basis Swap |
| 13 July 2026           | 17 July 2026 | 64                                           | 9,627                                                   | 5,402                                                     | 34                                               |



Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                             |                                                               |                                                   |                                                              |
|------------------------|--------------|-------------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|
| For The Period         |              | / Maturity                                                  |                                                               |                                                   |                                                              |
| From                   | To           | Number of New Trade /<br>0 - 1 Year / Floating vs.<br>Fixed | Number of New Trade /<br>0 - 1 Year / Overnight<br>Index Swap | Number of New Trade /<br>1 - 2 Years / Basis Swap | Number of New Trade /<br>1 - 2 Years / Floating vs.<br>Fixed |
| 13 July 2026           | 17 July 2026 | 2,556                                                       | 1,548                                                         | 27                                                | 2,138                                                        |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                                |                                                   |                                                              |                                                                |
|------------------------|--------------|----------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| For The Period         |              |                                                                |                                                   |                                                              |                                                                |
| From                   | To           | Number of New Trade /<br>1 - 2 Years / Overnight<br>Index Swap | Number of New Trade /<br>2 - 5 Years / Basis Swap | Number of New Trade /<br>2 - 5 Years / Floating vs.<br>Fixed | Number of New Trade /<br>2 - 5 Years / Overnight<br>Index Swap |
| 13 July 2026           | 17 July 2026 | 1,524                                                          | 25                                                | 7,789                                                        | 4,495                                                          |

Interest Rate Turnover Time Series

| Interest Rate Turnover |              |                                                    |                                                               |                                                                 |                                                        |
|------------------------|--------------|----------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------|
| For The Period         |              |                                                    |                                                               |                                                                 |                                                        |
| From                   | To           | Number of New Trade /<br>5 - 10 Years / Basis Swap | Number of New Trade /<br>5 - 10 Years / Floating vs.<br>Fixed | Number of New Trade /<br>5 - 10 Years / Overnight<br>Index Swap | Number of New Trade /<br>10 - 15 Years / Basis<br>Swap |
| 13 July 2026           | 17 July 2026 | 20                                                 | 7,180                                                         | 3,571                                                           | 2                                                      |

Interest Rate Turnover Time Series

|                        |              |                                                                |                                                                  |                                                        |                                                                |
|------------------------|--------------|----------------------------------------------------------------|------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------|
| Interest Rate Turnover |              |                                                                |                                                                  |                                                        |                                                                |
| For The Period         |              |                                                                |                                                                  |                                                        |                                                                |
| From                   | To           | Number of New Trade /<br>10 - 15 Years / Floating<br>vs. Fixed | Number of New Trade /<br>10 - 15 Years / Overnight<br>Index Swap | Number of New Trade /<br>15 - 20 Years / Basis<br>Swap | Number of New Trade /<br>15 - 20 Years / Floating<br>vs. Fixed |
| 13 July 2026           | 17 July 2026 | 1,544                                                          | 1,473                                                            | 0                                                      | 62                                                             |

Interest Rate Turnover Time Series

|                        |              |                                                                  |                                                  |                                                             |                                                               |
|------------------------|--------------|------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------------------|
| Interest Rate Turnover |              |                                                                  |                                                  |                                                             |                                                               |
| For The Period         |              |                                                                  |                                                  |                                                             |                                                               |
| From                   | To           | Number of New Trade /<br>15 - 20 Years / Overnight<br>Index Swap | Number of New Trade /<br>> 20 Years / Basis Swap | Number of New Trade /<br>> 20 Years / Floating vs.<br>Fixed | Number of New Trade /<br>> 20 Years / Overnight<br>Index Swap |
| 13 July 2026           | 17 July 2026 | 199                                                              | 0                                                | 85                                                          | 564                                                           |